

196009

STATE OF SOUTH CAROLINA

(Caption of Case)

BEFORE THE
PUBLIC SERVICE COMMISSION
OF SOUTH CAROLINA

COVER SHEET

COPY
Posted: 600
Dept: 215
Date: 11/12/08
Time: 3:15

DOCKET
NUMBER: 2001 - 410 - G

(Please type or print)

Submitted by: Piedmont Natural Gas

SC Bar Number: _____

Address: PO Box 33068

Telephone: 704-731-4560

Charlotte, NC 28233

Fax: 704-364-1395

Other: _____

Email: jenny.furr@piedmontng.com

NOTE: The cover sheet and information contained herein neither replaces nor supplements the filing and service of pleadings or other papers as required by law. This form is required for use by the Public Service Commission of South Carolina for the purpose of docketing and must be filled out completely.

DOCKETING INFORMATION (Check all that apply)

☐ **Emergency Relief demanded in petition**

☐ **Request for item to be placed on Commission's Agenda expeditiously**

☐ **Other:** Monthly Analysis of Deferred Account - Hedging Program

| INDUSTRY (Check one) | NATURE OF ACTION (Check all that apply) | | | |
|--|--|--|--|--|
| <input type="checkbox"/> Electric | <input type="checkbox"/> Affidavit | <input type="checkbox"/> Letter | <input type="checkbox"/> Request | |
| <input type="checkbox"/> Electric/Gas | <input type="checkbox"/> Agreement | <input type="checkbox"/> Memorandum | <input type="checkbox"/> Request for Certification | |
| <input type="checkbox"/> Electric/Telecommunications | <input type="checkbox"/> Answer | <input type="checkbox"/> Motion | <input type="checkbox"/> Request for Investigation | |
| <input type="checkbox"/> Electric/Water | <input type="checkbox"/> Appellate Review | <input type="checkbox"/> Objection | <input type="checkbox"/> Resale Agreement | |
| <input type="checkbox"/> Electric/Water/Telecom. | <input type="checkbox"/> Application | <input type="checkbox"/> Petition | <input type="checkbox"/> Resale Amendment | |
| <input type="checkbox"/> Electric/Water/Sewer | <input type="checkbox"/> Brief | <input type="checkbox"/> Petition for Reconsideration | <input type="checkbox"/> Reservation Letter | |
| <input checked="" type="checkbox"/> Gas | <input type="checkbox"/> Certificate | <input type="checkbox"/> Petition for Rulemaking | <input type="checkbox"/> Response | |
| <input type="checkbox"/> Railroad | <input type="checkbox"/> Comments | <input type="checkbox"/> Petition for Rule to Show Cause | <input type="checkbox"/> Response to Discovery | |
| <input type="checkbox"/> Sewer | <input type="checkbox"/> Complaint | <input type="checkbox"/> Petition to Intervene | <input type="checkbox"/> Return to Petition | |
| <input type="checkbox"/> Telecommunications | <input type="checkbox"/> Consent Order | <input type="checkbox"/> Petition to Intervene Out of Time | <input type="checkbox"/> Stipulation | |
| <input type="checkbox"/> Transportation | <input type="checkbox"/> Discovery | <input type="checkbox"/> Prefiled Testimony | <input type="checkbox"/> Subpoena | |
| <input type="checkbox"/> Water | <input type="checkbox"/> Exhibit | <input type="checkbox"/> Promotion | <input type="checkbox"/> Tariff | |
| <input type="checkbox"/> Water/Sewer | <input type="checkbox"/> Expedited Consideration | <input type="checkbox"/> Proposed Order | <input type="checkbox"/> Other: _____ | |
| <input type="checkbox"/> Administrative Matter | <input type="checkbox"/> Interconnection Agreement | <input type="checkbox"/> Protest | | |
| <input type="checkbox"/> Other: _____ | <input type="checkbox"/> Interconnection Amendment | <input type="checkbox"/> Publisher's Affidavit | | |
| | <input type="checkbox"/> Late-Filed Exhibit | <input checked="" type="checkbox"/> Report | | |

Print Form

Reset Form

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NOV 12 2008

PSC SC
DOCKETING DEPT.



November 10, 2008

Mr. Charles Terreni
Chief Clerk Administrator
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Mr. Terreni:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end August 31, 2008.

If you have any questions, please feel free to contact me.

Sincerely,

A handwritten signature in black ink, appearing to read "Jenny Furr", is written over a horizontal line.

Jenny Furr
Manager-Regulatory Reporting
704-731-4560
Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

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NOV 12 2008

PSC SC
DOCKETING DEPT.

SC PUBLIC SERVICE
COMMISSION

2008 NOV 12 AM 10:12

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Piedmont Natural Gas Company
Deferred Acct.-Hedging Program
Acct #19101 (X2068)

| <u>SC</u> | <u>Apr-08</u> | <u>May-08</u> | <u>Jun-08</u> | <u>Jul-08</u> | <u>Aug-08</u> | |
|---------------------------------------|-----------------|-----------------|-----------------|----------------|-----------------|-----|
| Beginning Balance | \$ - | \$ - | \$ - | \$ - | \$ - | |
| Expenditures: | | | | | | |
| Purchase of Financial Instr. | | | | | | |
| Option Premium | - | - | 323,070.00 | 493,270.00 | 2,100,000.00 | (3) |
| Fees | - | - | 1,472.50 | 1,937.50 | 17,282.50 | (2) |
| Margin Requirement | - | - | - | 14,819.24 | 947,916.26 | (6) |
| Service Fee | 790.50 | - | 395.25 | 790.50 | - | |
| Other | | | | | | |
| Receipts: | | | | | | |
| Proceeds from positions | (781,645.40) | (774,640.00) | (847,330.00) | (84,710.00) | - | (5) |
| Fees | 1,085.00 | 1,023.00 | 837.00 | 527.00 | - | (4) |
| Interest from brokerage acct. | (2.87) | (44.35) | (14.12) | (10.74) | 0.00 | (1) |
| Other | 59.60 | 59.60 | 59.60 | 59.60 | 59.60 | |
| Balance before interest | (779,713.17) | (773,601.75) | (521,509.77) | 426,683.10 | 3,065,258.36 | |
| Return calculated | - | - | - | - | - | |
| Balance due (customer)/company | (779,713.17) | (773,601.75) | (521,509.77) | 426,683.10 | 3,065,258.36 | |
| Transfer to 25304 Deferred Acct | 779,713.17 | 773,601.75 | 521,509.77 | (426,683.10) | (3,065,258.36) | |
| Balance due after transfer | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| G/L Balance | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| GL Bal. less Balance due / Difference | - | - | - | - | - | |
| Interest Calculation: | | | | | | |
| Avg. Balance for the month | \$ (389,856.59) | \$ (386,800.88) | \$ (260,754.89) | \$ 213,341.55 | \$ 1,532,629.18 | |
| Return rate for the month | <u>0.0000%</u> | <u>0.0000%</u> | <u>0.0000%</u> | <u>0.0000%</u> | <u>0.0000%</u> | |
| | \$ - | \$ - | \$ - | \$ - | \$ - | |
| Annual allowed return rate | 0.0000% | 0.0000% | 0.0000% | 0.0000% | 0.0000% | |

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21 NOV 12 AM 10:12
SO PUBLIC SERVICE
COMMISSION

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

1,115 = 2(A)'s
x 15.50 Rate for commission + fees
17,282.50 (2)

2(D)'s = 2,117,282.50
- 17,282.50
2,100,000.00 (3)

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

STATEMENT DATE: AUG 29, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| * * * * * YOUR ACTIVITY THIS MONTH * * * * * | | | | | | | | | |
|--|----------|------------|-------------------------|-------|-------------|-------------|------------------|-----------------|------------|
| DATE | LONG/BUY | SHORT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT | |
| 8/01/8 | | (A) { 6 | PUT APR 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 16,107.00 | |
| 8/01/8 | | (A) { 5 | PUT JUL 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 13,422.50 | |
| 8/01/8 | | (A) { 6 | PUT AUG 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 16,707.00 | |
| 8/01/8 | (A) { 5 | | CALL JUL 10 NATURAL GAS | 9800 | C | NET PREM US | (D) { 49,577.50 | | |
| 8/01/8 | (A) { 6 | | CALL AUG 10 NATURAL GAS | 9900 | C | NET PREM US | (D) { 64,953.00 | | |
| 8/01/8 | (A) { 6 | | CALL APR 10 NATURAL GAS | 10250 | C | NET PREM US | (D) { 50,913.00 | | |
| 8/01/8 | | (A) { 6 | CALL APR 10 NATURAL GAS | 15000 | C | NET PREM US | | (D) { 12,507.00 | |
| 8/01/8 | | (A) { 5 | CALL JUL 10 NATURAL GAS | 15000 | C | NET PREM US | | (D) { 9,922.50 | |
| 8/01/8 | | (A) { 6 | CALL AUG 10 NATURAL GAS | 15000 | C | NET PREM US | | (D) { 14,907.00 | |
| 8/04/8 | | (A) { 8 | PUT NOV 08 NATURAL GAS | 8000 | C | NET PREM US | | (D) { 21,476.00 | |
| 8/04/8 | | (A) { 10 | PUT DEC 08 NATURAL GAS | 8000 | C | NET PREM US | | (D) { 23,845.00 | |
| 8/04/8 | | (A) { 11 | PUT JAN 09 NATURAL GAS | 8000 | C | NET PREM US | | (D) { 28,429.50 | |
| 8/04/8 | | (A) { 8 | PUT FEB 09 NATURAL GAS | 8000 | C | NET PREM US | | (D) { 23,876.00 | |
| 8/04/8 | | (A) { 7 | PUT MAR 09 NATURAL GAS | 8000 | C | NET PREM US | | (D) { 27,891.50 | |
| 8/04/8 | (A) { 7 | | CALL MAR 09 NATURAL GAS | 9750 | C | NET PREM US | (D) { 89,008.50 | | |
| 8/04/8 | (A) { 8 | | CALL NOV 08 NATURAL GAS | 9800 | C | NET PREM US | (D) { 52,684.00 | | |
| 8/04/8 | (A) { 10 | | CALL DEC 08 NATURAL GAS | 10000 | C | NET PREM US | (D) { 83,155.00 | | |
| 8/04/8 | (A) { 8 | | CALL FEB 09 NATURAL GAS | 10100 | C | NET PREM US | (D) { 90,924.00 | | |
| 8/04/8 | (A) { 11 | | CALL JAN 09 NATURAL GAS | 10500 | C | NET PREM US | (D) { 98,620.50 | | |
| 8/04/8 | | (A) { 8 | CALL FEB 09 NATURAL GAS | 16000 | C | NET PREM US | | (D) { 15,876.00 | |
| 8/04/8 | | (A) { 7 | CALL MAR 09 NATURAL GAS | 16000 | C | NET PREM US | | (D) { 16,691.50 | |
| 8/04/8 | | | WIRE TRANSFER REC | | | WIREREC US | | | 67,051.26 |
| 8/04/8 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 8/05/8 | | (A) { 12 | PUT MAY 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 22,614.00 | |
| 8/05/8 | | (A) { 44 | PUT OCT 08 NATURAL GAS | 7250 | C | NET PREM US | | (D) { 52,118.00 | |
| 8/05/8 | | (A) { 6 | PUT MAR 09 NATURAL GAS | 7750 | C | NET PREM US | | (D) { 19,707.00 | |
| 8/05/8 | (A) { 44 | | CALL OCT 08 NATURAL GAS | 9650 | C | NET PREM US | (D) { 207,482.00 | | |
| 8/05/8 | (A) { 12 | | CALL MAY 09 NATURAL GAS | 9700 | C | NET PREM US | (D) { 103,386.00 | | |
| 8/05/8 | (A) { 29 | | CALL SEP 08 NATURAL GAS | 11000 | C | NET PREM US | (D) { 14,949.50 | | |
| 8/05/8 | | (A) { 12 | CALL MAY 09 NATURAL GAS | 15000 | C | NET PREM US | | (D) { 14,214.00 | |
| 8/05/8 | | | WIRE TRANSFER REC | | | WIREREC US | | | 256,338.50 |
| 8/05/8 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 8/06/8 | | (A) { 29 | PUT SEP 08 NATURAL GAS | 7450 | C | NET PREM US | | (D) { 16,950.50 | |
| 8/07/8 | | (A) { 12 | PUT APR 09 NATURAL GAS | 7300 | C | NET PREM US | | (D) { 27,414.00 | |
| 8/07/8 | (A) { 12 | | CALL APR 09 NATURAL GAS | 10500 | C | NET PREM US | (D) { 70,386.00 | | |
| 8/07/8 | | | WIRE TRANSFER REC | | | WIREREC US | | | 412,348.00 |
| 8/07/8 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 8/11/8 | | (A) { 12 | PUT APR 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 23,814.00 | |
| 8/11/8 | | (A) { 12 | PUT MAY 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 27,414.00 | |
| 8/11/8 | | (A) { 13 | PUT JUN 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 32,298.50 | |
| 8/11/8 | | (A) { 11 | PUT JUL 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 29,529.50 | |
| 8/11/8 | | (A) { 11 | PUT AUG 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 31,729.50 | |
| 8/11/8 | | (A) { 6 | PUT SEP 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 20,307.00 | |
| 8/11/8 | | (A) { 9 | PUT OCT 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 35,860.50 | |
| 8/11/8 | | (A) { 6 | PUT APR 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 19,107.00 | |
| 8/11/8 | | (A) { 6 | PUT MAY 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 17,907.00 | |
| 8/11/8 | | (A) { 6 | PUT JUN 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) { 17,907.00 | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 2

STATEMENT DATE: AUG 29, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------|-------|-------------|-------------|----------------|----------------|
| 8/11/8 | | (A) 6 | PUT JUL 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) 19,707.00 |
| 8/11/8 | | (A) 23 | PUT NOV 08 NATURAL GAS | 8000 | C | NET PREM US | | (D) 100,843.50 |
| 8/11/8 | 23 | | CALL NOV 08 NATURAL GAS | 8650 | C | NET PREM US | 184,356.50 | |
| 8/11/8 | 6 | | CALL MAY 10 NATURAL GAS | 9350 | C | NET PREM US | 49,293.00 | |
| 8/11/8 | 12 | | CALL MAY 09 NATURAL GAS | 9400 | C | NET PREM US | 91,266.00 | |
| 8/11/8 | 6 | | CALL JUN 10 NATURAL GAS | 9400 | C | NET PREM US | 49,593.00 | |
| 8/11/8 | 12 | | CALL APR 09 NATURAL GAS | 9450 | C | NET PREM US | 87,666.00 | |
| 8/11/8 | 13 | | CALL JUN 09 NATURAL GAS | 9550 | C | NET PREM US | (D) 103,551.50 | |
| 8/11/8 | (A) 6 | | CALL APR 10 NATURAL GAS | 9550 | C | NET PREM US | 50,793.00 | |
| 8/11/8 | 6 | | CALL JUL 10 NATURAL GAS | 9650 | C | NET PREM US | 51,393.00 | |
| 8/11/8 | 11 | | CALL JUL 09 NATURAL GAS | 9750 | C | NET PREM US | 89,820.50 | |
| 8/11/8 | 11 | | CALL AUG 09 NATURAL GAS | 10000 | C | NET PREM US | 92,020.50 | |
| 8/11/8 | 6 | | CALL SEP 09 NATURAL GAS | 10200 | C | NET PREM US | 53,193.00 | |
| 8/11/8 | 9 | | CALL OCT 09 NATURAL GAS | 10500 | C | NET PREM US | 85,189.50 | |
| 8/11/8 | | | WIRE TRANSFER REC | | | WIREREC US | | 619,916.00 |
| 8/11/8 | | | WIRE TRANSFER RECEIVED | | | | | |
| 8/12/8 | | | WIRE TRANSFER REC | | | WIREREC US | | 539,965.00 |
| 8/12/8 | | | WIRE TRANSFER RECEIVED | | | | | |
| 8/14/8 | | (A) 17 | PUT FEB 09 NATURAL GAS | 7500 | C | NET PREM US | | (D) 54,986.50 |
| 8/19/8 | | | WIRE TRANSFER REC | | | WIREREC US | | 769,781.50 |
| 8/19/8 | | | WIRE TRANSFER RECEIVED | | | | | |
| 8/20/8 | | (A) 13 | PUT JUN 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) 38,798.50 |
| 8/20/8 | | (A) 11 | PUT JUL 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) 36,129.50 |
| 8/20/8 | | (A) 11 | PUT AUG 09 NATURAL GAS | 7000 | C | NET PREM US | | (D) 37,229.50 |
| 8/20/8 | | (A) 5 | PUT AUG 10 NATURAL GAS | 7000 | C | NET PREM US | | (D) 17,422.50 |
| 8/20/8 | | (A) 29 | PUT DEC 08 NATURAL GAS | 7500 | C | NET PREM US | | (D) 80,750.50 |
| 8/20/8 | | (A) 20 | PUT MAR 09 NATURAL GAS | 7500 | C | NET PREM US | | (D) 79,690.00 |
| 8/20/8 | 29 | | CALL DEC 08 NATURAL GAS | 9000 | C | NET PREM US | 232,449.50 | |
| 8/20/8 | 11 | | CALL JUL 09 NATURAL GAS | 9100 | C | NET PREM US | 110,170.50 | |
| 8/20/8 | (A) 5 | | CALL AUG 10 NATURAL GAS | 9100 | C | NET PREM US | (D) 53,577.50 | |
| 8/20/8 | 11 | | CALL AUG 09 NATURAL GAS | 9250 | C | NET PREM US | 112,920.50 | |
| 8/20/8 | 13 | | CALL JUN 09 NATURAL GAS | 9300 | C | NET PREM US | 106,801.50 | |
| 8/20/8 | 20 | | CALL MAR 09 NATURAL GAS | 9650 | C | NET PREM US | 186,310.00 | |
| 8/20/8 | | (A) 11 | CALL JUL 09 NATURAL GAS | 14000 | C | NET PREM US | | (D) 16,329.50 |
| 8/20/8 | | (A) 5 | CALL AUG 10 NATURAL GAS | 14800 | C | NET PREM US | | (D) 9,922.50 |
| 8/20/8 | | (A) 11 | CALL AUG 09 NATURAL GAS | 15000 | C | NET PREM US | | (D) 17,429.50 |
| 8/25/8 | | (A) 32 | PUT JAN 09 NATURAL GAS | 7000 | C | NET PREM US | (D) 262,896.00 | (D) 47,504.00 |
| 8/25/8 | | (A) 32 | CALL JAN 09 NATURAL GAS | 9150 | C | NET PREM US | | (D) 41,104.00 |
| 8/25/8 | | (A) 32 | CALL JAN 09 NATURAL GAS | 14000 | C | NET PREM US | | (D) 688,573.50 |
| 8/25/8 | | | WIRE TRANSFER REC | | | WIREREC US | | |
| 8/25/8 | | | WIRE TRANSFER RECEIVED | | | | | |
| 8/27/8 | | 29 | PUT SEP 08 NATURAL GAS | 7450 | C | EXPIRE US | | .00 |
| 8/27/8 | 5 | | CALL SEP 08 NATURAL GAS | 8400 | C | EXPIRE US | | .00 |
| 8/27/8 | 6 | | CALL SEP 08 NATURAL GAS | 8700 | C | EXPIRE US | | .00 |
| 8/27/8 | 6 | | CALL SEP 08 NATURAL GAS | 9350 | C | EXPIRE US | | .00 |
| 8/27/8 | 6 | | CALL SEP 08 NATURAL GAS | 10350 | C | EXPIRE US | | .00 |
| 8/27/8 | 6 | | CALL SEP 08 NATURAL GAS | 10400 | C | EXPIRE US | | .00 |
| 8/27/8 | 29 | | CALL SEP 08 NATURAL GAS | 11000 | C | EXPIRE US | | .00 |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

RETAIN FOR TAX RECORDS

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MONTHLY COMMODITY STATEMENT

PAGE 3

STATEMENT DATE: AUG 29, 2008

ACCOUNT NUMBER: X2068

SALESMAN NUMBER: X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
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IF YOU HAVE ANY QUESTIONS OR ISSUES
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| DATE | LONG/BUY | SHORT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------------------------------------|----------|------------|-------------------------|-------|-------------|-------------|------------|--------------|
| 8/27/8 | | 11 | CALL SEP 08 NATURAL GAS | 12000 | C | EXPIRE US | | .00 |
| 8/27/8 | | 6 | CALL SEP 08 NATURAL GAS | 13000 | C | EXPIRE US | | .00 |
| 8/27/8 | | 6 | CALL SEP 08 NATURAL GAS | 14000 | C | EXPIRE US | | .00 |
| 8/27/8 | | | WIRE TRANSFER DISB | | | WIRESNT US | 889,947.00 | |
| | | | WIRE TRANSFER DISBURSED | | | | | |
| 8/28/8 | | | WIRE TRANSFER DISB | | | WIRESNT US | 449,650.00 | |
| | | | WIRE TRANSFER DISBURSED | | | | | |
| 8/29/8 | | 17 | PUT SEP 09 NATURAL GAS | 7000 | C | NET PREM US | | 71,986.50 |
| 8/29/8 | | 8 | PUT OCT 09 NATURAL GAS | 7000 | C | NET PREM US | | 31,876.00 |
| 8/29/8 | | 12 | PUT SEP 10 NATURAL GAS | 7000 | C | NET PREM US | | 47,814.00 |
| 8/29/8 | | 26 | PUT FEB 09 NATURAL GAS | 7500 | C | NET PREM US | | 80,197.00 |
| 8/29/8 | | 12 | CALL SEP 10 NATURAL GAS | 9300 | C | NET PREM US | 133,986.00 | |
| 8/29/8 | | 26 | CALL FEB 09 NATURAL GAS | 9700 | C | NET PREM US | 265,603.00 | |
| 8/29/8 | | 17 | CALL SEP 09 NATURAL GAS | 9800 | C | NET PREM US | 187,263.50 | |
| 8/29/8 | | 8 | CALL OCT 09 NATURAL GAS | 9800 | C | NET PREM US | 94,124.00 | |
| 8/29/8 | | 26 | CALL FEB 09 NATURAL GAS | 16000 | C | NET PREM US | | 43,797.00 |
| 8/29/8 | | 12 | CALL SEP 10 NATURAL GAS | 16000 | C | NET PREM US | | 23,814.00 |
| 8/29/8 | | 17 | CALL SEP 09 NATURAL GAS | 17000 | C | NET PREM US | | 25,236.50 |
| 8/29/8 | | 8 | CALL OCT 09 NATURAL GAS | 17000 | C | NET PREM US | | 19,876.00 |
| 8/29/8 | | | WIRE TRANSFER REC | | | WIREREC US | | 1,050,822.00 |
| | | | WIRE TRANSFER RECEIVED | | | | | |
| ***** POSITIONS IN YOUR ACCOUNT ***** | | | | | | | | |
| 7/28/8 | | 6 | PUT MAY 10 NATURAL GAS | 6800 | C | .340 US | 19,980.00 | |
| | | 6* | OPTION MARKET VALUE | | | .333 | 19,980.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: | | | .340 | | |
| | | | LAST TRADE DATE: | | | 4/27/10 | | |
| 7/28/8 | | 7 | PUT JUN 10 NATURAL GAS | 6800 | C | .340 US | 21,700.00 | |
| | | 7* | OPTION MARKET VALUE | | | .310 | 21,700.00* | |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: | | | .340 | | |
| | | | LAST TRADE DATE: | | | 5/25/10 | | |
| 8/25/8 | | 32 | PUT JAN 09 NATURAL GAS | 7000 | C | .150 US | 51,840.00 | |
| | | 32* | OPTION MARKET VALUE | | | .162 | 51,840.00* | |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE SHORT: | | | .150 | | |
| | | | LAST TRADE DATE: | | | 12/24/08 | | |
| 8/11/8 | | 12 | PUT APR 09 NATURAL GAS | 7000 | C | .200 US | 41,760.00 | |
| | | 12* | OPTION MARKET VALUE | | | .348 | 41,760.00* | |
| | | | EXPIRE 3/26/09 | | | | | |
| | | | AVERAGE SHORT: | | | .200 | | |
| | | | LAST TRADE DATE: | | | 3/26/09 | | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 4

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|---------------------|------|-------------|---------|-------|-------------|
| 8/05/8 | | 12 PUT | MAY 09 NATURAL GAS | 7000 | C | .190 | US | 45,480.00 |
| 8/11/8 | | 12 PUT | MAY 09 NATURAL GAS | 7000 | C | .230 | US | 45,480.00 |
| | | 24* | OPTION MARKET VALUE | | | .379 | | 90,960.00* |
| | | | EXPIRE 4/27/09 | | | | | |
| | | | AVERAGE SHORT: | | | .210 | | |
| | | | LAST TRADE DATE: | | | 4/27/09 | | |
| 8/11/8 | | 13 PUT | JUN 09 NATURAL GAS | 7000 | C | .250 | US | 48,620.00 |
| 8/20/8 | | 13 PUT | JUN 09 NATURAL GAS | 7000 | C | .300 | US | 48,620.00 |
| | | 26* | OPTION MARKET VALUE | | | .374 | | 97,240.00* |
| | | | EXPIRE 5/26/09 | | | | | |
| | | | AVERAGE SHORT: | | | .275 | | |
| | | | LAST TRADE DATE: | | | 5/26/09 | | |
| 8/11/8 | | 11 PUT | JUL 09 NATURAL GAS | 7000 | C | .270 | US | 44,880.00 |
| 8/20/8 | | 11 PUT | JUL 09 NATURAL GAS | 7000 | C | .330 | US | 44,880.00 |
| | | 22* | OPTION MARKET VALUE | | | .408 | | 89,760.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE SHORT: | | | .300 | | |
| | | | LAST TRADE DATE: | | | 6/25/09 | | |
| 8/11/8 | | 11 PUT | AUG 09 NATURAL GAS | 7000 | C | .290 | US | 51,590.00 |
| 8/20/8 | | 11 PUT | AUG 09 NATURAL GAS | 7000 | C | .340 | US | 51,590.00 |
| | | 22* | OPTION MARKET VALUE | | | .469 | | 103,180.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: | | | .315 | | |
| | | | LAST TRADE DATE: | | | 7/28/09 | | |
| 8/11/8 | | 6 PUT | SEP 09 NATURAL GAS | 7000 | C | .340 | US | 28,320.00 |
| 8/29/8 | | 17 PUT | SEP 09 NATURAL GAS | 7000 | C | .425 | US | 80,240.00 |
| | | 23* | OPTION MARKET VALUE | | | .472 | | 108,560.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: | | | .402 | | |
| | | | LAST TRADE DATE: | | | 8/26/09 | | |
| 8/11/8 | | 9 PUT | OCT 09 NATURAL GAS | 7000 | C | .400 | US | 48,690.00 |
| 8/29/8 | | 8 PUT | OCT 09 NATURAL GAS | 7000 | C | .400 | US | 43,280.00 |
| | | 17* | OPTION MARKET VALUE | | | .541 | | 91,970.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: | | | .400 | | |
| | | | LAST TRADE DATE: | | | 9/25/09 | | |
| 8/01/8 | | 6 PUT | APR 10 NATURAL GAS | 7000 | C | .270 | US | 22,680.00 |
| 8/11/8 | | 6 PUT | APR 10 NATURAL GAS | 7000 | C | .320 | US | 22,680.00 |
| | | 12* | OPTION MARKET VALUE | | | .378 | | 45,360.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: | | | .295 | | |
| | | | LAST TRADE DATE: | | | 3/26/10 | | |

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RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 5

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|--------------------------|----|-------------|----|-------------|--------|
| 8/11/8 | | 6 PUT | MAY 10 NATURAL GAS 7000 | C | .300 | US | 23,820.00 | |
| | | 6* | OPTION MARKET VALUE | | .397 | | 23,820.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 8/11/8 | | 6 PUT | JUN 10 NATURAL GAS 7000 | C | .300 | US | 22,320.00 | |
| | | 6* | OPTION MARKET VALUE | | .372 | | 22,320.00* | |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 8/01/8 | | 5 PUT | JUL 10 NATURAL GAS 7000 | C | .270 | US | 18,350.00 | |
| 8/11/8 | | 6 PUT | JUL 10 NATURAL GAS 7000 | C | .330 | US | 22,020.00 | |
| | | 11* | OPTION MARKET VALUE | | .367 | | 40,370.00* | |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .302 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 8/01/8 | | 6 PUT | AUG 10 NATURAL GAS 7000 | C | .280 | US | 22,320.00 | |
| 8/20/8 | | 5 PUT | AUG 10 NATURAL GAS 7000 | C | .350 | US | 18,600.00 | |
| | | 11* | OPTION MARKET VALUE | | .372 | | 40,920.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .311 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 8/29/8 | | 12 PUT | SEP 10 NATURAL GAS 7000 | C | .400 | US | 50,400.00 | |
| | | 12* | OPTION MARKET VALUE | | .420 | | 50,400.00* | |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE SHORT: .400 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 8/05/8 | | 44 PUT | OCT 08 NATURAL GAS 7250 | C | .120 | US | 134,200.00 | |
| | | 44* | OPTION MARKET VALUE | | .305 | | 134,200.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE SHORT: .120 | | | | | |
| | | | LAST TRADE DATE: 9/25/08 | | | | | |
| 8/07/8 | | 12 PUT | APR 09 NATURAL GAS 7300 | C | .230 | US | 52,440.00 | |
| | | 12* | OPTION MARKET VALUE | | .437 | | 52,440.00* | |
| | | | EXPIRE 3/26/09 | | | | | |
| | | | AVERAGE SHORT: .230 | | | | | |
| | | | LAST TRADE DATE: 3/26/09 | | | | | |
| 8/20/8 | | 29 PUT | DEC 08 NATURAL GAS 7500 | C | .280 | US | 96,570.00 | |
| | | 29* | OPTION MARKET VALUE | | .333 | | 96,570.00* | |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE SHORT: .280 | | | | | |

LAST TRADE DATE: 11/21/08

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RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--|----------|-----------|---------------------|------|-------------|----------|-------|-------------|
| 8/14/8 | | 17 PUT | FEB 09 NATURAL GAS | 7500 | C | .325 | US | 60,860.00 |
| 8/29/8 | | 26 PUT | FEB 09 NATURAL GAS | 7500 | C | .310 | US | 93,080.00 |
| | | 43* | OPTION MARKET VALUE | | | .358 | | 153,940.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE SHORT: | | | .315 | | |
| | | | LAST TRADE DATE: | | | 1/27/09 | | |
| 8/20/8 | | 20 PUT | MAR 09 NATURAL GAS | 7500 | C | .400 | US | 83,400.00 |
| | | 20* | OPTION MARKET VALUE | | | .417 | | 83,400.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: | | | .400 | | |
| | | | LAST TRADE DATE: | | | 2/24/09 | | |
| 8/04/8 | | 6 PUT | MAR 09 NATURAL GAS | 7750 | C | .330 | US | 31,860.00 |
| | | 6* | OPTION MARKET VALUE | | | .531 | | 31,860.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: | | | .330 | | |
| | | | LAST TRADE DATE: | | | 2/24/09 | | |
| 8/04/8 | | 8 PUT | NOV 08 NATURAL GAS | 8000 | C | .270 | US | 51,920.00 |
| 8/11/8 | | 23 PUT | NOV 08 NATURAL GAS | 8000 | C | .440 | US | 149,270.00 |
| | | 31* | OPTION MARKET VALUE | | | .649 | | 201,190.00* |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE SHORT: | | | .396 | | |
| | | | LAST TRADE DATE: | | | 10/28/08 | | |
| 8/04/8 | | 10 PUT | DEC 08 NATURAL GAS | 8000 | C | .240 | US | 51,600.00 |
| | | 10* | OPTION MARKET VALUE | | | .516 | | 51,600.00* |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE SHORT: | | | .240 | | |
| | | | LAST TRADE DATE: | | | 11/21/08 | | |
| 8/04/8 | | 11 PUT | JAN 09 NATURAL GAS | 8000 | C | .260 | US | 51,150.00 |
| | | 11* | OPTION MARKET VALUE | | | .465 | | 51,150.00* |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE SHORT: | | | .260 | | |
| | | | LAST TRADE DATE: | | | 12/24/08 | | |
| 8/04/8 | | 8 PUT | FEB 09 NATURAL GAS | 8000 | C | .300 | US | 42,640.00 |
| | | 8* | OPTION MARKET VALUE | | | .533 | | 42,640.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE SHORT: | | | .300 | | |
| | | | LAST TRADE DATE: | | | 1/27/09 | | |
| 8/04/8 | | 7 PUT | MAR 09 NATURAL GAS | 8000 | C | .400 | US | 46,060.00 |
| | | 7* | OPTION MARKET VALUE | | | .658 | | 46,060.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: | | | .400 | | |
| | | | LAST TRADE DATE: | | | 2/24/09 | | |
| PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED | | | | | | | | |

RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 7

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

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REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------|------|-------------|----------|---------------|--------|
| 6/03/8 | | 7 | PUT MAR 09 NATURAL GAS | 8250 | C | .230 | US 55,790.00 | |
| | | 7* | OPTION MARKET VALUE | | | .797 | 55,790.00* | |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: | | | .230 | | |
| | | | LAST TRADE DATE: | | | 2/24/09 | | |
| 12/07/7 | 8 | | CALL OCT 08 NATURAL GAS | 8500 | C | .890 | US 36,320.00 | |
| | 8* | | OPTION MARKET VALUE | | | .454 | 36,320.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: | | | .890 | | |
| | | | LAST TRADE DATE: | | | 9/25/08 | | |
| 8/11/8 | 23 | | CALL NOV 08 NATURAL GAS | 8650 | C | .800 | US 172,960.00 | |
| | 23* | | OPTION MARKET VALUE | | | .752 | 172,960.00* | |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE LONG: | | | .800 | | |
| | | | LAST TRADE DATE: | | | 10/28/08 | | |
| 1/03/8 | 9 | | CALL OCT 08 NATURAL GAS | 8750 | C | .945 | US 35,640.00 | |
| | 9* | | OPTION MARKET VALUE | | | .396 | 35,640.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: | | | .945 | | |
| | | | LAST TRADE DATE: | | | 9/25/08 | | |
| 8/20/8 | 29 | | CALL DEC 08 NATURAL GAS | 9000 | C | .800 | US 240,410.00 | |
| | 29* | | OPTION MARKET VALUE | | | .829 | 240,410.00* | |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE LONG: | | | .800 | | |
| | | | LAST TRADE DATE: | | | 11/21/08 | | |
| 8/20/8 | 11 | | CALL JUL 09 NATURAL GAS | 9100 | C | 1.000 | US 112,970.00 | |
| | 11* | | OPTION MARKET VALUE | | | 1.027 | 112,970.00* | |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.000 | | |
| | | | LAST TRADE DATE: | | | 6/25/09 | | |
| 7/28/8 | 6 | | CALL MAY 10 NATURAL GAS | 9100 | C | 1.009 | US 49,620.00 | |
| | 6* | | OPTION MARKET VALUE | | | .827 | 49,620.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.009 | | |
| | | | LAST TRADE DATE: | | | 4/27/10 | | |
| 8/20/8 | 5 | | CALL AUG 10 NATURAL GAS | 9100 | C | 1.070 | US 48,800.00 | |
| | 5* | | OPTION MARKET VALUE | | | .976 | 48,800.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.070 | | |
| | | | LAST TRADE DATE: | | | 7/27/10 | | |

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MONTHLY COMMODITY STATEMENT

PAGE 8

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------|------|-------------|----------|-------|-------------|
| 8/25/8 | 32 | | CALL JAN 09 NATURAL GAS | 9150 | C | .820 | US | 312,640.00 |
| | 32* | | OPTION MARKET VALUE | | | .977 | | 312,640.00* |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE LONG: | | | .820 | | |
| | | | LAST TRADE DATE: | | | 12/24/08 | | |
| 8/20/8 | 11 | | CALL AUG 09 NATURAL GAS | 9250 | C | 1.025 | US | 121,770.00 |
| | 11* | | OPTION MARKET VALUE | | | 1.107 | | 121,770.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.025 | | |
| | | | LAST TRADE DATE: | | | 7/28/09 | | |
| 7/28/8 | 7 | | CALL JUN 10 NATURAL GAS | 9250 | C | 1.009 | US | 56,210.00 |
| | 7* | | OPTION MARKET VALUE | | | .803 | | 56,210.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.009 | | |
| | | | LAST TRADE DATE: | | | 5/25/10 | | |
| 8/20/8 | 13 | | CALL JUN 09 NATURAL GAS | 9300 | C | .820 | US | 112,190.00 |
| | 13* | | OPTION MARKET VALUE | | | .863 | | 112,190.00* |
| | | | EXPIRE 5/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .820 | | |
| | | | LAST TRADE DATE: | | | 5/26/09 | | |
| 8/29/8 | 12 | | CALL SEP 10 NATURAL GAS | 9300 | C | 1.115 | US | 119,640.00 |
| | 12* | | OPTION MARKET VALUE | | | .997 | | 119,640.00* |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.115 | | |
| | | | LAST TRADE DATE: | | | 8/26/10 | | |
| 8/11/8 | 6 | | CALL MAY 10 NATURAL GAS | 9350 | C | .820 | US | 45,180.00 |
| | 6* | | OPTION MARKET VALUE | | | .753 | | 45,180.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .820 | | |
| | | | LAST TRADE DATE: | | | 4/27/10 | | |
| 8/11/8 | 12 | | CALL MAY 09 NATURAL GAS | 9400 | C | .759 | US | 89,760.00 |
| | 12* | | OPTION MARKET VALUE | | | .748 | | 89,760.00* |
| | | | EXPIRE 4/27/09 | | | | | |
| | | | AVERAGE LONG: | | | .759 | | |
| | | | LAST TRADE DATE: | | | 4/27/09 | | |
| 8/11/8 | 6 | | CALL JUN 10 NATURAL GAS | 9400 | C | .825 | US | 45,540.00 |
| | 6* | | OPTION MARKET VALUE | | | .759 | | 45,540.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: | | | .825 | | |
| | | | LAST TRADE DATE: | | | 5/25/10 | | |

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MONTHLY COMMODITY STATEMENT

PAGE 9

STATEMENT DATE: AUG 29, 2008
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SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------|---------|-------------|-------|-------|-------------|
| 8/11/8 | 12 | | CALL APR 09 NATURAL GAS | 9450 | C | .729 | US | 80,520.00 |
| | 12* | | OPTION MARKET VALUE | | | .671 | | 80,520.00* |
| | | | EXPIRE 3/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .729 | | |
| | | | LAST TRADE DATE: | 3/26/09 | | | | |
| 8/11/8 | 13 | | CALL JUN 09 NATURAL GAS | 9550 | C | .795 | US | 102,700.00 |
| | 13* | | OPTION MARKET VALUE | | | .790 | | 102,700.00* |
| | | | EXPIRE 5/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .795 | | |
| | | | LAST TRADE DATE: | 5/26/09 | | | | |
| 8/11/8 | 6 | | CALL APR 10 NATURAL GAS | 9550 | C | .845 | US | 43,140.00 |
| | 6* | | OPTION MARKET VALUE | | | .719 | | 43,140.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: | | | .845 | | |
| | | | LAST TRADE DATE: | 3/26/10 | | | | |
| 8/05/8 | 44 | | CALL OCT 08 NATURAL GAS | 9650 | C | .470 | US | 110,000.00 |
| | 44* | | OPTION MARKET VALUE | | | .250 | | 110,000.00* |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: | | | .470 | | |
| | | | LAST TRADE DATE: | 9/25/08 | | | | |
| 8/20/8 | 20 | | CALL MAR 09 NATURAL GAS | 9650 | C | .930 | US | 192,000.00 |
| | 20* | | OPTION MARKET VALUE | | | .960 | | 192,000.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE LONG: | | | .930 | | |
| | | | LAST TRADE DATE: | 2/24/09 | | | | |
| 8/11/8 | 6 | | CALL JUL 10 NATURAL GAS | 9650 | C | .855 | US | 45,120.00 |
| | 6* | | OPTION MARKET VALUE | | | .752 | | 45,120.00* |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE LONG: | | | .855 | | |
| | | | LAST TRADE DATE: | 6/25/10 | | | | |
| 8/29/8 | 26 | | CALL FEB 09 NATURAL GAS | 9700 | C | 1.020 | US | 248,040.00 |
| | 26* | | OPTION MARKET VALUE | | | .954 | | 248,040.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.020 | | |
| | | | LAST TRADE DATE: | 1/27/09 | | | | |
| 8/05/8 | 12 | | CALL MAY 09 NATURAL GAS | 9700 | C | .860 | US | 80,400.00 |
| | 12* | | OPTION MARKET VALUE | | | .670 | | 80,400.00* |
| | | | EXPIRE 4/27/09 | | | | | |
| | | | AVERAGE LONG: | | | .860 | | |
| | | | LAST TRADE DATE: | 4/27/09 | | | | |

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 10

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------|----------|-------------|-------|-------|-------------|
| 8/04/8 | 7 | | CALL MAR 09 NATURAL GAS | 9750 | C | 1.270 | US | 65,380.00 |
| | 7* | | OPTION MARKET VALUE | | | .934 | | 65,380.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE LONG: | 1.270 | | | | |
| | | | LAST TRADE DATE: | 2/24/09 | | | | |
| 8/11/8 | 11 | | CALL JUL 09 NATURAL GAS | 9750 | C | .815 | US | 91,300.00 |
| | 11* | | OPTION MARKET VALUE | | | .830 | | 91,300.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: | .815 | | | | |
| | | | LAST TRADE DATE: | 6/25/09 | | | | |
| 11/02/7 | 9 | | CALL OCT 08 NATURAL GAS | 9800 | C | .960 | US | 21,240.00 |
| | 9* | | OPTION MARKET VALUE | | | .236 | | 21,240.00* |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: | .960 | | | | |
| | | | LAST TRADE DATE: | 9/25/08 | | | | |
| 8/04/8 | 8 | | CALL NOV 08 NATURAL GAS | 9800 | C | .657 | US | 39,520.00 |
| | 8* | | OPTION MARKET VALUE | | | .494 | | 39,520.00* |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE LONG: | .657 | | | | |
| | | | LAST TRADE DATE: | 10/28/08 | | | | |
| 8/29/8 | 17 | | CALL SEP 09 NATURAL GAS | 9800 | C | 1.100 | US | 167,450.00 |
| | 17* | | OPTION MARKET VALUE | | | .985 | | 167,450.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: | 1.100 | | | | |
| | | | LAST TRADE DATE: | 8/26/09 | | | | |
| 8/29/8 | 8 | | CALL OCT 09 NATURAL GAS | 9800 | C | 1.175 | US | 90,080.00 |
| | 8* | | OPTION MARKET VALUE | | | 1.126 | | 90,080.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: | 1.175 | | | | |
| | | | LAST TRADE DATE: | 9/25/09 | | | | |
| 8/01/8 | 5 | | CALL JUL 10 NATURAL GAS | 9800 | C | .990 | US | 35,650.00 |
| | 5* | | OPTION MARKET VALUE | | | .713 | | 35,650.00* |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE LONG: | .990 | | | | |
| | | | LAST TRADE DATE: | 6/25/10 | | | | |
| 8/01/8 | 6 | | CALL AUG 10 NATURAL GAS | 9900 | C | 1.081 | US | 44,580.00 |
| | 6* | | OPTION MARKET VALUE | | | .743 | | 44,580.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | 1.081 | | | | |
| | | | LAST TRADE DATE: | 7/27/10 | | | | |

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RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 11

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------|-------|-------------|----------|-------|------------|
| 2/01/8 | 9 | | CALL OCT 08 NATURAL GAS | 9950 | C | .490 | US | 20,070.00 |
| | 9* | | OPTION MARKET VALUE | | | .223 | | 20,070.00* |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: | | | .490 | | |
| | | | LAST TRADE DATE: | | | 9/25/08 | | |
| 8/04/8 | 10 | | CALL DEC 08 NATURAL GAS | 10000 | C | .830 | US | 57,500.00 |
| | 10* | | OPTION MARKET VALUE | | | .575 | | 57,500.00* |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE LONG: | | | .830 | | |
| | | | LAST TRADE DATE: | | | 11/21/08 | | |
| 8/11/8 | 11 | | CALL AUG 09 NATURAL GAS | 10000 | C | .835 | US | 97,900.00 |
| | 11* | | OPTION MARKET VALUE | | | .890 | | 97,900.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: | | | .835 | | |
| | | | LAST TRADE DATE: | | | 7/28/09 | | |
| 8/04/8 | 8 | | CALL FEB 09 NATURAL GAS | 10100 | C | 1.135 | US | 68,480.00 |
| | 8* | | OPTION MARKET VALUE | | | .856 | | 68,480.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.135 | | |
| | | | LAST TRADE DATE: | | | 1/27/09 | | |
| 8/11/8 | 6 | | CALL SEP 09 NATURAL GAS | 10200 | C | .885 | US | 52,920.00 |
| | 6* | | OPTION MARKET VALUE | | | .882 | | 52,920.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .885 | | |
| | | | LAST TRADE DATE: | | | 8/26/09 | | |
| 8/01/8 | 6 | | CALL APR 10 NATURAL GAS | 10250 | C | .847 | US | 33,240.00 |
| | 6* | | OPTION MARKET VALUE | | | .554 | | 33,240.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: | | | .847 | | |
| | | | LAST TRADE DATE: | | | 3/26/10 | | |
| 8/04/8 | 11 | | CALL JAN 09 NATURAL GAS | 10500 | C | .895 | US | 69,850.00 |
| | 11* | | OPTION MARKET VALUE | | | .635 | | 69,850.00* |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE LONG: | | | .895 | | |
| | | | LAST TRADE DATE: | | | 12/24/08 | | |
| 8/07/8 | 12 | | CALL APR 09 NATURAL GAS | 10500 | C | .585 | US | 53,040.00 |
| | 12* | | OPTION MARKET VALUE | | | .442 | | 53,040.00* |
| | | | EXPIRE 3/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .585 | | |
| | | | LAST TRADE DATE: | | | 3/26/09 | | |

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RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
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MONTHLY COMMODITY STATEMENT

PAGE 12

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|------------|
| 8/11/8 | 9 | | CALL OCT 09 NATURAL GAS 10500 | C | .945 | US | | 85,770.00 |
| | 9* | | OPTION MARKET VALUE | | .953 | | | 85,770.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: .945 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 3/03/8 | 8 | | CALL OCT 08 NATURAL GAS 11100 | C | .800 | US | | 11,280.00 |
| | 8* | | OPTION MARKET VALUE | | .141 | | | 11,280.00* |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE LONG: .800 | | | | | |
| | | | LAST TRADE DATE: 9/25/08 | | | | | |
| 12/07/7 | | 8 | CALL OCT 08 NATURAL GAS 12000 | C | .300 | US | 7,360.00 | |
| | | 8* | OPTION MARKET VALUE | | .092 | | 7,360.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 9/25/08 | | | | | |
| 11/02/7 | | 9 | CALL OCT 08 NATURAL GAS 13000 | C | .420 | US | 5,400.00 | |
| 1/03/8 | | 9 | CALL OCT 08 NATURAL GAS 13000 | C | .230 | US | 5,400.00 | |
| | | 18* | OPTION MARKET VALUE | | .060 | | 10,800.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE SHORT: .325 | | | | | |
| | | | LAST TRADE DATE: 9/25/08 | | | | | |
| 8/25/8 | | 32 | CALL JAN 09 NATURAL GAS 14000 | C | .130 | US | 61,440.00 | |
| | | 32* | OPTION MARKET VALUE | | .192 | | 61,440.00* | |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE SHORT: .130 | | | | | |
| | | | LAST TRADE DATE: 12/24/08 | | | | | |
| 8/20/8 | | 11 | CALL JUL 09 NATURAL GAS 14000 | C | .150 | US | 22,880.00 | |
| | | 11* | OPTION MARKET VALUE | | .208 | | 22,880.00* | |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 6/03/8 | 8 | | CALL NOV 08 NATURAL GAS 14250 | C | 1.050 | US | | 11,520.00 |
| | 8* | | OPTION MARKET VALUE | | .144 | | | 11,520.00* |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE LONG: 1.050 | | | | | |
| | | | LAST TRADE DATE: 10/28/08 | | | | | |
| 7/02/8 | 7 | | CALL NOV 08 NATURAL GAS 14350 | C | 1.260 | US | | 9,870.00 |
| | 7* | | OPTION MARKET VALUE | | .141 | | | 9,870.00* |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE LONG: 1.260 | | | | | |
| | | | LAST TRADE DATE: 10/28/08 | | | | | |

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RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 13

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------------|----|-------------|----|-----------|------------|
| 6/03/8 | 10 | | CALL DEC 08 NATURAL GAS 14600 | C | 1.200 | US | | 11,900.00 |
| | 10* | | OPTION MARKET VALUE | | .119 | | | 11,900.00* |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE LONG: 1.200 | | | | | |
| | | | LAST TRADE DATE: 11/21/08 | | | | | |
| 7/02/8 | 10 | | CALL DEC 08 NATURAL GAS 14800 | C | 1.430 | US | | 11,600.00 |
| | 10* | | OPTION MARKET VALUE | | .116 | | | 11,600.00* |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE LONG: 1.430 | | | | | |
| | | | LAST TRADE DATE: 11/21/08 | | | | | |
| 8/20/8 | | 5 | CALL AUG 10 NATURAL GAS 14800 | C | .200 | US | 8,450.00 | |
| | | 5* | OPTION MARKET VALUE | | .169 | | 8,450.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 6/03/8 | 11 | | CALL JAN 09 NATURAL GAS 14850 | C | 1.367 | US | | 15,510.00 |
| | 11* | | OPTION MARKET VALUE | | .141 | | | 15,510.00* |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE LONG: 1.367 | | | | | |
| | | | LAST TRADE DATE: 12/24/08 | | | | | |
| 7/02/8 | 6 | | CALL MAR 09 NATURAL GAS 14900 | C | 1.950 | US | | 13,140.00 |
| | 6* | | OPTION MARKET VALUE | | .219 | | | 13,140.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE LONG: 1.950 | | | | | |
| | | | LAST TRADE DATE: 2/24/09 | | | | | |
| 3/03/8 | | 8 | CALL OCT 08 NATURAL GAS 15000 | C | .240 | US | 2,400.00 | |
| | | 8* | OPTION MARKET VALUE | | .030 | | 2,400.00* | |
| | | | EXPIRE 9/25/08 | | | | | |
| | | | AVERAGE SHORT: .240 | | | | | |
| | | | LAST TRADE DATE: 9/25/08 | | | | | |
| 7/02/8 | 11 | | CALL JAN 09 NATURAL GAS 15000 | C | 1.680 | US | | 14,630.00 |
| | 11* | | OPTION MARKET VALUE | | .133 | | | 14,630.00* |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE LONG: 1.680 | | | | | |
| | | | LAST TRADE DATE: 12/24/08 | | | | | |
| 7/02/8 | 9 | | CALL FEB 09 NATURAL GAS 15000 | C | 1.870 | US | | 15,120.00 |
| | 9* | | OPTION MARKET VALUE | | .168 | | | 15,120.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE LONG: 1.870 | | | | | |
| | | | LAST TRADE DATE: 1/27/09 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 14

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-------------------------------|----|-------------|----|------------|------------|
| 8/05/8 | | 12 | CALL MAY 09 NATURAL GAS 15000 | C | .120 | US | 12,720.00 | |
| | | 12* | OPTION MARKET VALUE | | .106 | | 12,720.00* | |
| | | | EXPIRE 4/27/09 | | | | | |
| | | | AVERAGE SHORT: .120 | | | | | |
| | | | LAST TRADE DATE: 4/27/09 | | | | | |
| 8/20/8 | | 11 | CALL AUG 09 NATURAL GAS 15000 | C | .160 | US | 24,090.00 | |
| | | 11* | OPTION MARKET VALUE | | .219 | | 24,090.00* | |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: .160 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |
| 8/01/8 | | 6 | CALL APR 10 NATURAL GAS 15000 | C | .210 | US | 7,200.00 | |
| | | 6* | OPTION MARKET VALUE | | .120 | | 7,200.00* | |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: .210 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 8/01/8 | | 5 | CALL JUL 10 NATURAL GAS 15000 | C | .200 | US | 6,450.00 | |
| | | 5* | OPTION MARKET VALUE | | .129 | | 6,450.00* | |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 8/01/8 | | 6 | CALL AUG 10 NATURAL GAS 15000 | C | .250 | US | 9,600.00 | |
| | | 6* | OPTION MARKET VALUE | | .160 | | 9,600.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .250 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 6/03/8 | 8 | | CALL FEB 09 NATURAL GAS 15250 | C | 1.520 | US | | 12,640.00 |
| | 8* | | OPTION MARKET VALUE | | .158 | | | 12,640.00* |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE LONG: 1.520 | | | | | |
| | | | LAST TRADE DATE: 1/27/09 | | | | | |
| 6/03/8 | 7 | | CALL MAR 09 NATURAL GAS 15600 | C | 1.470 | US | | 12,810.00 |
| | 7* | | OPTION MARKET VALUE | | .183 | | | 12,810.00* |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE LONG: 1.470 | | | | | |
| | | | LAST TRADE DATE: 2/24/09 | | | | | |
| 8/04/8 | | 8 | CALL FEB 09 NATURAL GAS 16000 | C | .200 | US | 11,200.00 | |
| 8/29/8 | | 26 | CALL FEB 09 NATURAL GAS 16000 | C | .170 | US | 36,400.00 | |
| | | 34* | OPTION MARKET VALUE | | .140 | | 47,600.00* | |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE SHORT: .177 | | | | | |
| | | | LAST TRADE DATE: 1/27/09 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 15

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704)264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--|----------|-----------|-------------------------------|----|-------------|----|------------|--------|
| 8/04/8 | | 7 | CALL MAR 09 NATURAL GAS 16000 | C | .240 | US | 11,550.00 | |
| | | 7* | OPTION MARKET VALUE | | .165 | | 11,550.00* | |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: .240 | | | | | |
| | | | LAST TRADE DATE: 2/24/09 | | | | | |
| 7/28/8 | | 6 | CALL MAY 10 NATURAL GAS 16000 | C | .140 | US | 4,980.00 | |
| | | 6* | OPTION MARKET VALUE | | .083 | | 4,980.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .140 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 7/28/8 | | 7 | CALL JUN 10 NATURAL GAS 16000 | C | .140 | US | 6,020.00 | |
| | | 7* | OPTION MARKET VALUE | | .086 | | 6,020.00* | |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .140 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 8/29/8 | | 12 | CALL SEP 10 NATURAL GAS 16000 | C | .200 | US | 19,080.00 | |
| | | 12* | OPTION MARKET VALUE | | .159 | | 19,080.00* | |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 8/29/8 | | 17 | CALL SEP 09 NATURAL GAS 17000 | C | .150 | US | 30,430.00 | |
| | | 17* | OPTION MARKET VALUE | | .179 | | 30,430.00* | |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 8/29/8 | | 8 | CALL OCT 09 NATURAL GAS 17000 | C | .250 | US | 17,040.00 | |
| | | 8* | OPTION MARKET VALUE | | .213 | | 17,040.00* | |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: .250 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 6/03/8 | | 8 | CALL NOV 08 NATURAL GAS 20000 | C | .290 | US | 3,280.00 | |
| 7/02/8 | | 7 | CALL NOV 08 NATURAL GAS 20000 | C | .270 | US | 2,870.00 | |
| | | 15* | OPTION MARKET VALUE | | .041 | | 6,150.00* | |
| | | | EXPIRE 10/28/08 | | | | | |
| | | | AVERAGE SHORT: .280 | | | | | |
| | | | LAST TRADE DATE: 10/28/08 | | | | | |
| 6/03/8 | | 10 | CALL DEC 08 NATURAL GAS 20000 | C | .415 | US | 2,900.00 | |
| 7/02/8 | | 10 | CALL DEC 08 NATURAL GAS 20000 | C | .450 | US | 2,900.00 | |
| | | 20* | OPTION MARKET VALUE | | .029 | | 5,800.00* | |
| | | | EXPIRE 11/21/08 | | | | | |
| | | | AVERAGE SHORT: .432 | | | | | |
| | | | LAST TRADE DATE: 11/21/08 | | | | | |
| PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO EXERCISE IMMEDIATELY YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED | | | | | | | | |

RETAIN FOR TAX RECORDS

ADM INVESTOR SERVICES, INC.
Chicago Board of Trade Building
141 W. Jackson Blvd. Suite 1600A
Chicago, IL 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 16

STATEMENT DATE: AUG 29, 2008
ACCOUNT NUMBER: X2068
SALESMAN NUMBER: X121
INTRODUCED BY: RBC·WEALTH·MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN MARGARET LAUDER
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|-----------------------------|----------|-----------|-------------------------------|----|-------------|----|---------------|--------|
| 6/03/8 | | 11 | CALL JAN 09 NATURAL GAS 20000 | C | .580 | US | 10,010.00 | |
| 7/02/8 | | 11 | CALL JAN 09 NATURAL GAS 20000 | C | .700 | US | 10,010.00 | |
| | | 22* | OPTION MARKET VALUE | | .091 | | 20,020.00* | |
| | | | EXPIRE 12/24/08 | | | | | |
| | | | AVERAGE SHORT: .640 | | | | | |
| | | | LAST TRADE DATE: 12/24/08 | | | | | |
| 7/02/8 | | 9 | CALL FEB 09 NATURAL GAS 20000 | C | .870 | US | 5,040.00 | |
| | | 9* | OPTION MARKET VALUE | | .056 | | 5,040.00* | |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE SHORT: .870 | | | | | |
| | | | LAST TRADE DATE: 1/27/09 | | | | | |
| 7/02/8 | | 6 | CALL MAR 09 NATURAL GAS 20000 | C | .960 | US | 6,000.00 | |
| | | 6* | OPTION MARKET VALUE | | .100 | | 6,000.00* | |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: .960 | | | | | |
| | | | LAST TRADE DATE: 2/24/09 | | | | | |
| 6/03/8 | | 8 | CALL FEB 09 NATURAL GAS 21000 | C | .760 | US | 3,440.00 | |
| | | 8* | OPTION MARKET VALUE | | .043 | | 3,440.00* | |
| | | | EXPIRE 1/27/09 | | | | | |
| | | | AVERAGE SHORT: .760 | | | | | |
| | | | LAST TRADE DATE: 1/27/09 | | | | | |
| 6/03/8 | | 7 | CALL MAR 09 NATURAL GAS 21000 | C | .720 | US | 6,510.00 | |
| | | 7* | OPTION MARKET VALUE | | .093 | | 6,510.00* | |
| | | | EXPIRE 2/24/09 | | | | | |
| | | | AVERAGE SHORT: .720 | | | | | |
| | | | LAST TRADE DATE: 2/24/09 | | | | | |
| | | | *** SEG USD *** | | | | | |
| 1. BEGINNING ACCT BALANCE | | | 14,819.24 | | | | | |
| 2. P&L AND CASH ACTIVITY | | | 947,916.26 | | | | | |
| 3. ENDING ACCT BALANCE | | | 962,735.50 | | | | | |
| 5. NET OPTION PREMIUM | | | 2,117,282.50- | | | | | |
| 8. OPTIONS MARKET VALUE | | | 1,431,530.00 | | | | | |
| 9. ACCT VALUE AT MARKET | | | 2,394,265.50 | | | | | |
| 11. CONVERTED ACCT VALUE US | | | 2,394,265.50 | | | | | |
| | | | *** CURRENT MONTH *** | | | | | |
| | | | *** YEAR-TO-DATE *** | | | | | |
| FUTURES P&L | US | | .00 | | | | 3,575,727.35 | |
| OPTION PREMIUM | US | | 2,117,282.50- | | | | 3,423,424.06- | |

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RETAIN FOR TAX RECORDS

SC Hedging Plan

SC Hedging Position Report

| SC Hedging Position Report | | | | | | | | | | | | | |
|----------------------------|-------------|-------------|-------------------|-------------|------------|----------------------|----------|------------|----------------------|------------|-----------------|--|--|
| Report Date: 8/29/2008 | | | As of: 8/29/2008 | | | | | | | | | | |
| Month | # Contracts | Tool | Purchase Price | Price (GDI) | Decile | Strike/Ceiling/Floor | Price/TI | % Coverage | Cummulative Coverage | Trade Date | Max # Contracts | | |
| May-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.900 | 100th | 10.200 | T | 10% | 10% | 11/2/2005 | 61 | | |
| May-06 (EXPIRED) | 6 | | Sold Call at | (\$0.080) | 100th | 17.000 | T | 10% | | 11/2/2005 | 61 | | |
| May-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.570 | 100th | 12.750 | T | 10% | 20% | 12/6/2005 | 61 | | |
| May-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.540 | 100th | 10.700 | T | 10% | 30% | 1/4/2006 | 61 | | |
| May-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.555 | 100th | 10.300 | T | 10% | 40% | 2/1/2006 | 61 | | |
| May-06 (EXERCISED) | 6 | Collar | Bought Call at | \$0.540 | 70th | 7.150 | T | 10% | | 3/1/2006 | 61 | | |
| May-06 (EXPIRED) | 6 | | Sold Put at | (\$0.140) | 30th | 5.750 | T | 10% | 50% | 3/1/2006 | 61 | | |
| May-06 (SOLD) | 6 | | Sold Futures at | \$7.254 | | | | | | 4/25/2006 | 61 | | |
| Jun-06 (EXPIRED) | 7 | Call Spread | Bought Call at | \$0.880 | 100th | 10.350 | T | 10% | 10% | 11/2/2005 | 66 | | |
| Jun-06 (EXPIRED) | 7 | | Sold Call at | (\$0.080) | 100th | 17.000 | T | 10% | | 11/2/2005 | 66 | | |
| Jun-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.785 | 100th | 12.100 | T | 10% | 20% | 12/6/2005 | 66 | | |
| Jun-06 (EXPIRED) | 6 | | Sold Call at | (\$0.200) | 100th | 17.000 | T | 10% | | 12/6/2005 | 66 | | |
| Jun-06 (EXPIRED) | 7 | Call | Bought Call at | \$0.590 | 100th | 10.350 | T | 10% | 30% | 1/9/2006 | 66 | | |
| Jun-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.540 | 100th | 10.900 | T | 10% | 40% | 2/1/2006 | 66 | | |
| Jun-06 (EXPIRED) | 7 | Collar | Bought Call at | \$0.640 | 70th | 7.350 | T | 10% | | 3/1/2006 | 66 | | |
| Jun-06 (EXPIRED) | 7 | | Sold Put at | (\$0.200) | 30th | 5.750 | T | 10% | 50% | 3/1/2006 | 66 | | |
| Jun-06 (EXPIRED) | 33 | Collar | Bought Call at | \$0.210 | 70th | 7.300 | P | 50% | | 5/1/2006 | 66 | | |
| Jun-06 (EXERCISED) | 33 | | Sold Put at | (\$0.210) | 40th | 6.150 | P | 50% | 100% | 5/1/2006 | 66 | | |
| Jun-06 (SETTLEMENT) | 33 | | Settlement | \$5.975 | | | | | | 5/25/2006 | 66 | | |
| Jul-06 (EXPIRED) | 5 | Call Spread | Bought Call at | \$0.920 | 100th | 10.400 | T | 10% | 10% | 11/4/2005 | 54 | | |
| Jul-06 (EXPIRED) | 5 | | Sold Call at | (\$0.100) | 100th | 18.000 | T | 10% | | 11/4/2005 | 54 | | |
| Jul-06 (EXPIRED) | 5 | Call Spread | Bought Call at | \$0.770 | 100th | 12.950 | T | 10% | 20% | 12/7/2005 | 54 | | |
| Jul-06 (EXPIRED) | 5 | | Sold Call at | (\$0.200) | 100th | 18.000 | T | 10% | | 12/7/2005 | 54 | | |
| Jul-06 (EXPIRED) | 6 | Call | Bought Call at | \$0.590 | 100th | 10.900 | T | 10% | 30% | 1/9/2006 | 54 | | |
| Jul-06 (EXPIRED) | 5 | Call | Bought Call at | \$0.560 | 100th | 11.200 | T | 10% | 40% | 2/2/2006 | 54 | | |
| Jul-06 (EXPIRED) | 6 | Collar | Bought Call at | \$0.580 | 80th | 7.850 | T | 10% | 50% | 3/2/2006 | 54 | | |
| Jul-06 (EXPIRED) | 6 | | Sold Put at | (\$0.140) | 30th | 5.500 | T | 10% | | 3/2/2006 | 54 | | |
| Jul-06 (EXPIRED) | 27 | Collar | Bought Call at | \$0.340 | 80th | 7.100 | P | 50% | | 5/16/2006 | 54 | | |
| Jul-06 (EXERCISED) | 27 | | Sold Put at | (\$0.340) | 30th | 6.150 | P | 50% | 100% | 5/16/2006 | 54 | | |
| Jul-06 (SETTLEMENT) | 27 | | Settlement | \$6.107 | | | | | | 6/27/2006 | 54 | | |
| Aug-06 (EXPIRED) | 5 | Call Spread | Bought Call at | \$0.935 | 100th | 10.750 | T | 10% | 10% | 11/3/2005 | 55 | | |
| Aug-06 (EXPIRED) | 5 | | Sold Call at | (\$0.100) | 100th | 18.400 | T | 10% | | 11/3/2005 | 55 | | |
| Aug-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.875 | 100th | 12.750 | T | 10% | 20% | 12/6/2005 | 55 | | |
| Aug-06 (EXPIRED) | 6 | | Sold Call at | (\$0.300) | 100th | 17.500 | T | 10% | | 12/6/2005 | 55 | | |
| Aug-06 (EXPIRED) | 5 | 3-Way | Bought Call at | \$0.902 | 100th | 10.200 | T | 10% | 30% | 1/9/2006 | 55 | | |
| Aug-06 (EXERCISED) | 5 | | Sold Put at | (\$0.230) | 60th | 7.000 | T | 10% | | 1/9/2006 | 55 | | |
| Aug-06 (EXPIRED) | 5 | 3-Way | Sold Call at | (\$0.110) | 100th | 17.000 | T | 10% | | 1/9/2006 | 55 | | |
| Aug-06 (SETTLEMENT) | 5 | | Settlement | \$6.887 | | | | | | 7/26/2006 | 55 | | |
| Aug-06 (EXPIRED) | 6 | 3-Way | Bought Call at | \$1.150 | 100th | 9.750 | T | 10% | 40% | 2/1/2006 | 55 | | |
| Aug-06 (EXPIRED) | 6 | | Sold Put at | (\$0.350) | 70th | 7.000 | T | 10% | | 2/1/2006 | 55 | | |
| Aug-06 (EXPIRED) | 6 | 3-Way | Sold Call at | (\$0.150) | 100th | 17.500 | T | 10% | | 2/1/2006 | 55 | | |
| Aug-06 (SETTLEMENT) | 6 | | Settlement | \$6.887 | | | | | | 7/26/2006 | 55 | | |
| Aug-06 (EXPIRED) | 5 | Collar | Bought Call at | \$0.740 | 90th | 8.000 | T | 10% | 50% | 3/1/2006 | 55 | | |
| Aug-06 (EXPIRED) | 5 | | Sold Put at | (\$0.325) | 40th | 6.000 | T | 10% | | 3/1/2006 | 55 | | |
| Aug-06 (EXPIRED) | 28 | Collar | Bought Call at | \$0.650 | 90th | 7.100 | P | 50% | 100% | 5/17/2006 | 55 | | |
| Aug-06 (EXPIRED) | 28 | | Sold Put at | (\$0.380) | 40th | 6.050 | P | 50% | | 5/17/2006 | 55 | | |
| Sept-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.980 | 100th | 11.150 | T | 10% | 10% | 11/2/2005 | 58 | | |
| Sept-06 (EXPIRED) | 6 | | Sold Call at | (\$0.170) | 100th | 18.500 | T | 10% | | 11/2/2005 | 58 | | |
| Sept-06 (EXPIRED) | 6 | Call Spread | Bought Call at | \$0.780 | 100th | 14.000 | T | 10% | 20% | 12/6/2005 | 58 | | |
| Sept-06 (EXPIRED) | 6 | | Sold Call at | (\$0.210) | 100th | 20.000 | T | 10% | | 12/6/2005 | 58 | | |
| Sept-06 (EXPIRED) | 5 | 3-Way | Bought Call at | \$0.932 | 100th | 10.500 | T | 10% | 30% | 1/9/2006 | 58 | | |
| Sept-06 (EXERCISED) | 5 | | Sold Put at | (\$0.180) | 50th | 6.500 | T | 10% | | 8/28/2006 | 58 | | |
| Sept-06 (SOLD) | 5 | 3-Way | Bought Futures at | \$6.472 | | | | | | 8/28/2006 | 58 | | |
| Sept-06 (EXPIRED) | 5 | | Sold Call at | (\$0.190) | 100th | 17.000 | T | 10% | | 1/9/2006 | 58 | | |
| Sept-06 (EXPIRED) | 6 | 3-Way | Bought Call at | \$1.530 | 100th | 8.850 | T | 10% | 40% | 2/2/2006 | 58 | | |
| Sept-06 (EXERCISED) | 6 | | Put (Exercised) | (\$0.500) | 70th | 7.000 | T | 10% | | 8/28/2006 | 58 | | |
| Sept-06 (SOLD) | 6 | 3-Way | Sold Futures at | (\$6.472) | | | | | | 8/28/2006 | 58 | | |
| Sept-06 (EXPIRED) | 6 | | Sold Call at | (\$0.200) | 100th | 17.500 | T | 10% | | 2/2/2006 | 58 | | |
| Sept-06 (EXPIRED) | 6 | 3-Way | Bought Call at | \$0.879 | 90th | 8.100 | T | 10% | 50% | 3/1/2006 | 58 | | |
| Sept-06 (EXPIRED) | 6 | | Sold Put at | (\$0.260) | 30th | 5.500 | T | 10% | | 3/1/2006 | 58 | | |
| Sept-06 (EXPIRED) | 6 | 3-Way | Sold Call at | (\$0.140) | 100th | 14.000 | T | 10% | | 3/1/2006 | 58 | | |
| Sept-06 (EXPIRED) | 29 | | Bought Call at | \$0.678 | 70th | 7.250 | P | 50% | | 5/26/2006 | 58 | | |
| Sept-06 (EXPIRED) | 29 | 3-Way | Sold Put at | (\$0.280) | 30th | 5.200 | P | 50% | 100% | 5/26/2006 | 58 | | |
| Sept-06 (EXPIRED) | 29 | | Sold Call at | (\$0.120) | 100th | 11.500 | P | 50% | | 5/26/2006 | 58 | | |
| Oct-06 (EXPIRED) | 9 | Call Spread | Bought Call at | \$1.120 | 100th | 11.000 | T | 10% | 10% | 11/2/2005 | 87 | | |
| Oct-06 (EXPIRED) | 9 | | Sold Call at | (\$0.300) | 100th | 17.000 | T | 10% | | 11/2/2005 | 87 | | |
| Oct-06 (EXPIRED) | 9 | Call Spread | Bought Call at | \$1.180 | 100th | 12.450 | T | 10% | 20% | 12/2/2005 | 87 | | |
| Oct-06 (EXPIRED) | 9 | | Sold Call at | (\$0.350) | 100th | 20.000 | T | 10% | | 12/2/2005 | 87 | | |
| Oct-06 (EXPIRED) | 8 | 3-Way | Bought Call at | \$0.962 | 100th | 11.050 | T | 10% | 30% | 1/6/2006 | 87 | | |
| Oct-06 (EXERCISED) | 8 | | Sold Put at | (\$0.200) | 50th | 6.500 | T | 10% | | 1/6/2006 | 87 | | |
| Oct-06 (EXPIRED) | 8 | 3-Way | Sold Call at | (\$0.200) | 100th | 18.000 | T | 10% | | 1/6/2006 | 87 | | |
| Oct-06 (SETTLEMENT) | 8 | | Settlement | \$6.500 | | | | | | 1/6/2006 | 87 | | |
| Oct-06 (EXPIRED) | 9 | 3-Way | Bought Call at | \$1.160 | 100th | 11.000 | T | 10% | 40% | 2/1/2006 | 87 | | |
| Oct-06 (EXERCISED) | 9 | | Sold Put at | (\$0.500) | 70th | 7.000 | T | 10% | | 2/1/2006 | 87 | | |
| Oct-06 (EXPIRED) | 9 | 3-Way | Sold Call at | (\$0.300) | 100th | 18.500 | T | 10% | | 2/1/2006 | 87 | | |
| Oct-06 (SETTLEMENT) | 9 | | Settlement | \$7.000 | | | | | | 2/1/2006 | 87 | | |
| Oct-06 (EXPIRED) | 8 | 3-Way | Bought Call at | \$1.009 | 80th | 7.750 | T | 10% | 50% | 3/6/2006 | 87 | | |
| Oct-06 (EXERCISED) | 8 | | Sold Put at | (\$0.390) | 30th | 5.900 | T | 10% | | 3/6/2006 | 87 | | |
| Oct-06 (EXPIRED) | 8 | 3-Way | Sold Call at | (\$0.140) | 100th | 14.500 | T | 10% | | 3/6/2006 | 87 | | |
| Oct-06 (SETTLEMENT) | 8 | | Settlement | \$5.900 | | | | | | 2/1/2006 | 87 | | |
| Oct-06 (EXPIRED) | 44 | 3-Way | Bought Call at | \$0.560 | 80th | 7.950 | P | 50% | 100% | 6/29/2006 | 87 | | |
| Oct-06 (EXERCISED) | 44 | | Sold Put at | (\$0.460) | 30th | 5.950 | P | 50% | | 6/29/2006 | 87 | | |
| Oct-06 (EXPIRED) | 44 | 3-Way | Sold Call at | (\$0.100) | 100th | 12.450 | P | 50% | | 6/29/2006 | 87 | | |
| Oct-06 (SETTLEMENT) | 44 | | Settlement | \$5.950 | | | | | | 6/29/2006 | 87 | | |
| Nov-06 (EXPIRED) | 8 | 3-Way | Bought Call at | \$0.890 | 90th | 10.300 | T | 10% | 10% | 6/5/2006 | 76 | | |
| Nov-06 (EXPIRED) | 8 | | Sold Put at | (\$0.230) | 30th | 6.000 | T | 10% | | 6/5/2006 | 76 | | |
| Nov-06 (EXPIRED) | 8 | 3-Way | Sold Call at | (\$0.170) | 100th | 17.000 | T | 10% | 20% | 7/5/2006 | 76 | | |
| Nov-06 (EXPIRED) | 7 | | Bought Call at | \$0.660 | 80th | 9.500 | T | 10% | | 7/5/2006 | 76 | | |
| Nov-06 (EXPIRED) | 15 | 3-Way | Sold Call at | (\$0.120) | 100th | 15.000 | T | 10% | 40% | 7/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 15 | | Bought Call at | \$0.860 | 90th | 8.500 | P | 20% | | 7/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 15 | 3-Way | Sold Put at | (\$0.360) | 30th | 6.250 | P | 20% | | 7/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 15 | | Sold Call at | (\$0.150) | 100th | 14.000 | P | 20% | | 7/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 31 | Collar | Bought Call at | \$0.445 | 80th | 9.300 | T | 40% | 80% | 9/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 31 | | Sold Put at | (\$0.125) | 30th | 6.500 | T | 40% | | 9/6/2006 | 76 | | |
| Nov-06 (EXPIRED) | 15 | Futures | Bought Future at | \$0.000 | Below 20th | 5.840 | T | 20% | 100% | 9/26/2006 | 76 | | |
| Nov-06 (SOLD) | 15 | | Sold Futures | \$7.148 | | | | | | 10/27/2006 | 76 | | |
| Dec-06 (EXERCISED) | 19 | Collar | Bought Call at | \$0.760 | 40th | 7.300 | T | 20% | 100% | 10/3/2006 | 99 | | |
| Dec-06 (EXPIRED)) | 19 | | Sold Put at | (\$0.300) | 20th | 6.250 | T | 20% | | 10/3/2006 | 99 | | |
| Sold Futures | 9 | Futures | Sold Futures at | \$8.001 | | | | | | | | | |

| | | | | | | | | | | | |
|--------------------------------|----|---------|---------------------------------------|-----------|-------|--------|---|-----|------|------------|-----|
| Dec-06 (EXPIRED) | 10 | | Sold Put at | (\$0.450) | 40th | 7.500 | T | 10% | | 7/5/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Bought Call at | \$1.350 | 90th | 11.500 | T | 10% | | 8/1/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | 3-Way | Sold Put at | (\$0.300) | 40th | 7.500 | T | 10% | 30% | 8/1/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Sold Call at | (\$0.300) | 100th | 19.000 | T | 10% | | 8/1/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Bought Call at | \$0.800 | 90th | 12.150 | T | 10% | | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | 3-Way | Sold Put at | (\$0.150) | 30th | 7.000 | T | 10% | 40% | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) | 10 | | Sold Call at | (\$0.250) | 100th | 17.000 | T | 10% | | 9/6/2006 | 99 |
| Dec-06 (EXPIRED) | 40 | | Bought Call at | \$0.810 | 50th | 8.000 | P | 40% | | 9/20/2006 | 99 |
| Dec-06 (EXPIRED) | 40 | 3-Way | Sold Put at | (\$0.400) | 30th | 6.750 | P | 40% | 80% | 9/20/2006 | 99 |
| Dec-06 (EXPIRED) | 40 | | Sold Call at | (\$0.100) | 90th | 12.500 | P | 40% | | 9/20/2006 | 99 |
| Jan-07 (EXERCISED) | 11 | | Sold Put at | (\$0.390) | 80th | 7.500 | T | 10% | | 7/5/2006 | 109 |
| Jan-07 (EXERCISED) | 11 | | Sold Put at | (\$0.255) | 40th | 7.500 | T | 10% | | 8/3/2007 | 109 |
| Jan-07 (EXERCISED) | 10 | | Sold Put at | (\$0.210) | 30th | 7.000 | T | 10% | | 9/7/2006 | 109 |
| Jan-07 (EXERCISED) | 44 | | Sold Put at | (\$0.360) | 30th | 6.500 | P | 40% | | 9/22/2007 | 109 |
| Jan-07 (EXERCISED) | 21 | | Sold Put at | (\$0.300) | 20th | 6.250 | T | 20% | | 10/3/2006 | 109 |
| Jan-07 (EXPIRED) | 21 | | Sold Futures at | \$6.113 | | | | | | 12/26/2006 | 109 |
| Jan-07 (EXPIRED) | 10 | | Sold Futures at | \$6.115 | | | | | | 12/26/2006 | 109 |
| Jan-07 (EXPIRED) | 66 | | Sold Futures at | \$6.116 | | | | | | 12/26/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Bought Call at | \$1.210 | 90th | 12.400 | T | 10% | | 6/6/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Sold Put at | (\$0.113) | 30th | 6.000 | T | 10% | 10% | 6/6/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Sold Call at | (\$0.490) | 100th | 18.000 | T | 10% | | 6/6/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Bought Call at | \$1.400 | 100th | 11.000 | T | 10% | 20% | 7/5/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Sold Call at | (\$0.250) | 100th | 20.000 | T | 10% | | 7/5/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | 3-Way | Bought Call at | \$1.520 | 90th | 12.450 | T | 10% | 30% | 8/3/2006 | 109 |
| Jan-07 (EXPIRED) | 11 | | Sold Call at | (\$0.500) | 100th | 19.500 | T | 10% | | 8/3/2006 | 109 |
| Jan-07 (EXPIRED) | 10 | 3-Way | Bought Call at | \$1.156 | 90th | 12.000 | T | 10% | 40% | 9/7/2006 | 109 |
| Jan-07 (EXPIRED) | 10 | | Sold Call at | (\$0.430) | 100th | 17.000 | T | 10% | | 9/7/2006 | 109 |
| Jan-07 (EXPIRED) | 44 | 3-Way | Bought Call at | \$0.883 | 60th | 8.500 | P | 40% | 80% | 9/22/2006 | 109 |
| Jan-07 (EXPIRED) | 44 | | Sold Call at | (\$0.200) | 100th | 13.000 | P | 40% | | 9/22/2006 | 109 |
| Jan-07 (EXPIRED) | 21 | | Bought Call at | \$0.770 | 60th | 8.450 | T | 20% | | 10/3/2006 | 109 |
| Feb-07 (EXERCISED) | 9 | | Sold Put at | (\$0.480) | 80th | 7.500 | T | 10% | | 7/5/2007 | 85 |
| Feb-07 (EXERCISED) | 8 | | Sold Put at | (\$0.400) | 100th | 7.500 | T | 10% | | 8/1/2007 | 85 |
| Feb-07 (EXPIRED) | 17 | Futures | Sold Futures at | | | 7.179 | | | | 1/26/2007 | 85 |
| Feb-07 (EXPIRED) | 8 | | Bought Call at | \$1.407 | 90th | 12.300 | T | 10% | | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | 3-Way | Sold Put at | (\$0.200) | 30th | 6.000 | T | 10% | 10% | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | | Sold Call at | (\$0.600) | 100th | 18.000 | T | 10% | | 6/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Bought Call at | \$1.600 | 100th | 11.000 | T | 10% | | 7/5/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | 3-Way | Sold Call at | (\$0.370) | 100th | 20.000 | T | 10% | 20% | 7/5/2006 | 85 |
| 2/7/2007 (EXERCISED See Above) | | | Sold Put at | | | | | 10% | | 7/5/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | | Bought Call at | \$1.540 | 100th | 13.400 | T | 10% | | 8/1/2006 | 85 |
| Feb-07 (EXPIRED) | 8 | 3-Way | Sold Call at | (\$0.400) | 40th | 23.000 | T | 10% | 30% | 8/1/2006 | 85 |
| 2/7/2007 (EXERCISED See Above) | | | Sold Put at | | | | | 10% | | 8/1/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Bought Call at | \$1.470 | 90th | 12.300 | T | 10% | | 9/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | 3-Way | Sold Call at | (\$0.610) | 100th | 18.000 | T | 10% | 40% | 9/6/2006 | 85 |
| Feb-07 (EXPIRED) | 9 | | Sold Put at | (\$0.344) | 30th | 7.000 | T | 10% | | 9/6/2006 | 85 |
| Feb-07 (EXPIRED) | 34 | | Bought Call at | \$1.120 | 60th | 8.550 | P | 40% | | 9/22/2006 | 85 |
| Feb-07 (EXPIRED) | 34 | 3-Way | Sold Put at | (\$0.450) | 30th | 6.500 | P | 40% | 80% | 9/22/2006 | 85 |
| Feb-07 (EXPIRED) | 34 | | Sold Call at | (\$0.350) | 100th | 13.000 | P | 40% | | 9/22/2006 | 85 |
| Feb-07 (EXPIRED) | 17 | | Bought Call at | \$1.150 | 60th | 8.150 | T | 20% | | 10/2/2006 | 85 |
| Feb-07 (EXPIRED) | 17 | 3-Way | Sold Put at | (\$0.380) | 20th | 6.250 | T | 20% | 100% | 10/2/2006 | 85 |
| Feb-07 (EXPIRED) | 17 | | Sold Call at | (\$0.300) | 90th | 12.800 | T | 20% | | 10/2/2006 | 85 |
| Mar-07 (EXPIRED) | 7 | | Bought Call at | \$1.550 | 90th | 12.050 | T | 10% | | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | 3-Way | Sold Put at | (\$0.230) | 30th | 6.000 | T | 10% | 10% | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | | Sold Call at | (\$0.720) | 100th | 18.000 | T | 10% | | 6/5/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | | Bought Call at | \$1.850 | 100th | 10.400 | T | 10% | | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | 3-Way | Sold Call at | (\$0.500) | 100th | 20.000 | T | 10% | 20% | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | | Sold Put at | (\$0.600) | 80th | 7.500 | T | 10% | | 7/5/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | | Bought Call at | \$2.040 | 90th | 11.900 | T | 10% | | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | 3-Way | Sold Put at | (\$0.650) | 40th | 7.500 | T | 10% | 30% | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 7 | | Sold Call at | (\$0.650) | 100th | 20.000 | T | 10% | | 8/1/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | | Bought Call at | \$1.740 | 90th | 12.000 | T | 10% | | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | 3-Way | Sold Put at | (\$0.450) | 30th | 7.000 | T | 10% | 40% | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 6 | | Sold Call at | (\$0.800) | 100th | 18.000 | T | 10% | | 9/6/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | | Bought Call at | \$1.323 | 60th | 8.100 | P | 40% | | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | 3-Way | Sold Put at | (\$0.550) | 20th | 6.250 | P | 40% | 80% | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 26 | | Sold Call at | (\$0.450) | 100th | 13.000 | P | 40% | | 9/21/2006 | 66 |
| Mar-07 (EXPIRED) | 14 | | Bought Call at | \$0.980 | 70th | 8.700 | T | 20% | | 10/3/2006 | 66 |
| Mar-07 (EXPIRED) | 14 | Collar | Sold Put at | (\$0.520) | 20th | 6.250 | T | 20% | 100% | 10/3/2006 | 66 |
| Apr-07 (EXERCISED) | 12 | | Bought Call at | \$0.550 | 50th | 6.750 | T | 20% | | 1/3/2007 | 61 |
| Apr-07 (EXERCISED) | 13 | | Bought Call at | \$0.500 | 70th | 7.000 | T | 20% | | 1/4/2007 | 61 |
| Sold Futures | 12 | Futures | | | | 7.503 | | | | 3/27/2007 | 61 |
| Sold Futures | 13 | Futures | | | | 7.503 | | | | 3/27/2007 | 61 |
| Apr-07 (EXPIRED) | 6 | | Bought Call at | \$0.751 | 60th | 7.850 | T | 10% | | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | 3-Way | Sold Put at | (\$0.250) | 20th | 6.000 | T | 10% | 10% | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | | Sold Call at | (\$0.050) | 100th | 14.000 | T | 10% | | 11/6/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | Call | Bought Call at | \$0.860 | 80th | 8.250 | T | 10% | 20% | 12/1/2006 | 61 |
| Apr-07 (EXPIRED) | 6 | Spread | Sold Call at | (\$0.100) | 100th | 13.000 | T | 10% | | 12/1/2006 | 61 |
| Apr-07 (EXPIRED) | | | Bought Call at(Exercised - See Above) | | | | | 20% | | | |
| Apr-07 (EXPIRED) | 12 | 3-Way | Sold Put at | (\$0.250) | 10th | 5.500 | T | 20% | 40% | 1/3/2007 | 61 |
| Apr-07 (EXPIRED) | 12 | | Sold Call at | (\$0.060) | 100th | 10.050 | T | 20% | | 1/3/2007 | 61 |
| Apr-07 (EXPIRED) | | | Bought Call at(Exercised - See Above) | | | | | 20% | | | |
| Apr-07 (EXPIRED) | 13 | Collar | Sold Put at | (\$0.230) | 10th | 5.500 | T | 20% | 60% | 1/4/2007 | 61 |

| SC Hedging Position Report | | | | | | | | | | | |
|----------------------------|-------------|------------------|--|-------------|--------|----------------------|------------|------------|----------------------|------------|-----------------|
| Report Date: 8/29/2008 | | As of: 8/29/2008 | | | | | | | | | |
| Month | # Contracts | Tool | Purchase Price | Price (GDI) | Decile | Strike/Ceiling/Floor | Price/Term | % Coverage | Cummulative Coverage | Trade Date | Max # Contracts |
| May-07 (EXERCISED) | 12 | | Bought Call at | \$0.560 | 70th | 7.050 | T | 20% | | 12/29/2006 | 61 |
| May-07 (EXERCISED) | 12 | | Bought Call at | \$0.550 | 70th | 7.100 | T | 20% | | 1/4/2007 | 61 |
| Sold Futures | 12 | Futures | | | | 7.689 | | | | 4/25/2007 | 61 |
| Sold Futures | 13 | Futures | | | | 7.689 | | | | 4/25/2007 | 61 |
| May-07 (EXPIRED) | 6 | | Bought Call at | \$0.811 | 60th | 7.950 | T | 10% | | 11/6/2006 | 61 |
| May-07 (EXPIRED) | 6 | 3-Way | Sold Put at | (\$0.280) | 20th | 6.000 | T | 10% | 10% | 11/6/2006 | 61 |
| May-07 (EXPIRED) | 6 | | Sold Call at | (\$0.080) | 100th | 13.500 | T | 10% | | 11/6/2006 | 61 |
| May-07 (EXPIRED) | 6 | Call | Bought Call at | \$0.824 | 80th | 8.550 | T | 10% | 20% | 12/1/2006 | 61 |
| May-07 (EXPIRED) | 6 | Spread | Sold Call at | (\$0.060) | 100th | 14.500 | T | 10% | | 12/1/2006 | 61 |
| May-07 (EXPIRED) | | | Bought Call at(Exercised - See Above) | | | | | 20% | | 12/29/2006 | 61 |
| May-07 (EXPIRED) | 5 | 3-Way | Sold Put at | (\$0.565) | 40th | 6.150 | T | 20% | 40% | 12/26/2006 | 61 |
| May-07 (EXPIRED) | 7 | | Sold Put at | (\$0.570) | 40th | 6.150 | T | 20% | | 12/29/2006 | 61 |
| May-07 (EXPIRED) | | | Bought Call at(Exercised - See Above) | | | | | 20% | | | 61 |
| May-07 (EXPIRED) | 13 | Collar | Sold Put at | (\$0.280) | 10th | 5.500 | T | 20% | 60% | 1/4/2007 | 61 |
| Jun-07 - Exercised | 13 | | Bought Call at | \$0.720 | 70th | 7.000 | T | 20% | | 1/3/2007 | 66 |
| Jun-07 - Exercised | 14 | | Bought Call at | \$0.710 | 70th | 7.000 | T | 20% | | 1/4/2007 | 66 |
| Sold Futures | 13 | Futures | | | | 7.642 | | | | 5/25/2007 | 66 |
| Sold Futures | 14 | Futures | | | | 7.642 | | | | 5/25/2007 | 66 |
| Jun-07 - Expired | 7 | | Bought Call at | \$0.879 | 60th | 8.000 | T | 10% | | 11/6/2006 | 66 |
| Jun-07 - Expired | 7 | 3-Way | Sold Put at | (\$0.300) | 20th | 6.000 | T | 10% | 10% | 11/6/2006 | 66 |
| Jun-07 - Expired | 7 | | Sold Call at | (\$0.100) | 100th | 13.500 | T | 10% | | 11/6/2006 | 66 |
| Jun-07 - Expired | 6 | | Bought Call at | \$1.104 | 70th | 8.050 | T | 10% | | 12/1/2006 | 66 |
| Jun-07 - Expired | 6 | 3-Way | Sold Put at | (\$0.230) | 20th | 6.100 | T | 10% | 20% | 12/1/2006 | 66 |
| Jun-07 - Expired | 6 | | Sold Call at | (\$0.110) | 100th | 14.000 | T | 10% | | 12/1/2006 | 66 |
| Jun-07 - Expired | | | Bought Call at (Exercised - See Above) | | | | | | | 1/3/2007 | 66 |

| | | | | | | | | | | | |
|--------------------|----|---------|--|-----------|-------|--------|---|-----|------|-----------|-----|
| Jun-07 - Expired | 13 | 3-Way | Sold Put at | (\$0.300) | 10th | 5.500 | T | 20% | 40% | 1/3/2007 | 66 |
| Jun-07 - Expired | 13 | | Sold Call at | (\$0.160) | 100th | 10.000 | T | 20% | | 1/3/2007 | 66 |
| Jun-07 - Expired | | | Bought Call at (Exercised - See Above) | | | | | | | 1/4/2007 | 66 |
| Jun-07 - Expired | 14 | 3-Way | Sold Put at | (\$0.300) | 10th | 5.500 | T | 20% | 60% | 1/4/2007 | 66 |
| Jun-07 - Expired | 14 | | Sold Call at | (\$0.150) | 100th | 10.000 | T | 20% | | 1/4/2007 | 66 |
| Jul-07 - Expired | 5 | | Bought Call at | \$0.919 | 60th | 8.100 | T | 10% | | 11/6/2006 | 54 |
| Jul-07 - Expired | 5 | 3-Way | Sold Put at | (\$0.330) | 20th | 6.000 | T | 10% | 10% | 11/6/2006 | 54 |
| Jul-07 - Expired | 5 | | Sold Call at | (\$0.110) | 100th | 14.000 | T | 10% | | 11/6/2006 | 54 |
| Jul-07 - Expired | 6 | | Bought Call at | \$1.164 | 70th | 8.200 | T | 10% | | 12/1/2006 | 54 |
| Jul-07 - Expired | 6 | 3-Way | Sold Put at | (\$0.240) | 20th | 6.000 | T | 10% | 20% | 12/1/2006 | 54 |
| Jul-07 - Expired | 6 | | Sold Call at | (\$0.160) | 100th | 14.000 | T | 10% | | 12/1/2006 | 54 |
| Jul-07 - Expired | 21 | | Bought Call at | \$0.760 | 80th | 7.250 | T | 40% | | 1/4/2007 | 54 |
| Jul-07 - Expired | 21 | 3-Way | Sold Put at | (\$0.350) | 10th | 5.500 | T | 40% | 60% | 1/4/2007 | 54 |
| Jul-07 - Expired | 21 | | Sold Call at | (\$0.150) | 100th | 11.000 | T | 40% | | 1/4/2007 | 54 |
| Jul-07 - Expired | 22 | | Bought Call at | \$0.020 | 50th | 7.100 | P | 40% | | 6/25/2007 | 54 |
| Jul-07 - Expired | 22 | Collar | Sold Put at | (\$0.020) | 40th | 6.850 | P | 40% | 100% | 6/25/2007 | 54 |
| Aug-07 - Exercised | 5 | | Sold Put at | (\$0.370) | 20th | 6.000 | T | 10% | 10% | 7/26/2007 | 55 |
| Aug-07 - Exercised | 6 | | Sold Put at | (\$0.240) | 20th | 6.000 | T | 10% | 20% | 7/26/2007 | 55 |
| Aug-07 - Exercised | 6 | | Sold Put at | (\$0.535) | 20th | 6.000 | T | 10% | 30% | 7/26/2007 | 55 |
| Aug-07 - Exercised | 11 | | Sold Put at | (\$0.080) | 20th | 6.000 | T | 20% | 100% | 7/26/2007 | 55 |
| Aug-07 - Exercised | 6 | | Sold Put at | (\$0.200) | 40th | 6.250 | T | 10% | 50% | 7/26/2007 | 55 |
| Sold Futures | 28 | Futures | | | | | | | | 7/26/2007 | 55 |
| Sold Futures | 6 | Futures | | | | | | | | 7/26/2007 | 55 |
| Aug-07 - EXPIRED | 5 | | Bought Call at | \$0.979 | 70th | 8.350 | T | 10% | | 11/6/2006 | 55 |
| Aug-07 - EXPIRED | | 3-Way | SOLD PUT AT (SEE ABOVE) | | | | | | 10% | | |
| Aug-07 - EXPIRED | 5 | | Sold Call at | (\$0.130) | 100th | 15.000 | T | 10% | | 11/6/2006 | 55 |
| Aug-07 - EXPIRED | 6 | | Bought Call at | \$1.300 | 70th | 8.250 | T | 10% | | 12/1/2006 | 55 |
| Aug-07 - EXPIRED | | 3-Way | SOLD PUT AT (SEE ABOVE) | | | | | | 20% | | |
| Aug-07 - EXPIRED | 6 | | Sold Call at | (\$0.300) | 100th | 14.000 | T | 10% | | 12/1/2006 | 55 |
| Aug-07 - EXPIRED | 6 | | Bought Call at | \$1.050 | 60th | 6.950 | T | 10% | | 1/4/2007 | 55 |
| Aug-07 - EXPIRED | | 3-Way | SOLD PUT AT (SEE ABOVE) | | | | | | 30% | | |
| Aug-07 - EXPIRED | 6 | | Sold Call at | (\$0.230) | 100th | 11.000 | T | 10% | | 1/4/2007 | 55 |
| Aug-07 - EXPIRED | 5 | Call | Bought Call at | \$0.540 | 100th | 9.400 | T | 10% | 40% | 2/1/2007 | 55 |
| Aug-07 - EXPIRED | 5 | Spread | Sold Call At | (\$0.080) | 100th | 14.000 | T | 10% | | 2/1/2007 | 55 |
| Aug-07 - EXPIRED | 6 | | Bought Call at | \$0.670 | 100th | 7.950 | T | 10% | | 3/1/2007 | 55 |
| Aug-07 - EXPIRED | | Collar | SOLD PUT AT (SEE ABOVE) | | | | | | 50% | | |
| Aug-07 - EXPIRED | 16 | Call | Bought Call at | \$0.280 | 60th | 7.300 | P | 30% | 80% | 6/26/2007 | 55 |
| Aug-07 - EXPIRED | 11 | | Bought Call at | \$0.350 | 30th | 6.750 | P | 20% | 100% | 6/29/2007 | 55 |
| Aug-07 - EXPIRED | | Collar | SOLD PUT AT (SEE ABOVE) | | | | | | | | |
| Sep-07 - EXERCISED | 6 | | Sold Put at | (\$0.380) | 20th | 6.000 | T | 10% | | 11/3/2006 | 58 |
| Sep-07 - EXERCISED | 6 | | Sold Put at | (\$0.340) | 20th | 6.000 | T | 10% | | 12/1/2006 | 58 |
| Sep-07 - EXERCISED | 5 | | Sold Put at | (\$0.580) | 20th | 6.000 | T | 10% | | 1/4/2007 | 58 |
| Sep-07 - EXERCISED | 6 | | Sold Put at | (\$0.250) | 40th | 6.250 | T | 10% | | 3/1/2007 | 58 |
| Sep-07 - EXERCISED | 29 | | Sold Put at | (\$0.270) | 20th | 6.000 | P | 50% | | 6/29/2007 | 58 |
| SOLD FUTURES | 6 | FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| SOLD FUTURES | 6 | FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| SOLD FUTURES | 5 | FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| SOLD FUTURES | 6 | FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| SOLD FUTURES | 29 | FUTURES | | | | 5.593 | | | | 8/28/2007 | |
| Sep-07 - EXPIRED | 6 | | Bought Call at | \$1.179 | 70th | 8.700 | T | 10% | | 11/3/2006 | 58 |
| Sep-07 - EXPIRED | | 3-Way | Sold Put at (exercised see above) | | | | | | 10% | 11/3/2006 | 58 |
| Sep-07 - EXPIRED | 6 | | Sold Call at | (\$0.320) | 100th | 14.000 | T | 10% | | 11/3/2006 | 58 |
| Sep-07 - EXPIRED | 6 | | Bought Call at | \$1.404 | 60th | 8.300 | T | 10% | | 12/1/2006 | 58 |
| Sep-07 - EXPIRED | | 3-Way | Sold Put at (exercised see above) | | | | | | 20% | 12/1/2006 | 58 |
| Sep-07 - EXPIRED | 6 | | Sold Call at | (\$0.300) | 100th | 14.500 | T | 10% | | 12/1/2006 | 58 |
| Sep-07 - EXPIRED | 5 | | Bought Call at | \$1.080 | 70th | 7.150 | T | 10% | | 1/4/2007 | 58 |
| Sep-07 - EXPIRED | | 3-Way | Sold Put at (exercised see above) | | | | | | 30% | 1/4/2007 | 58 |
| Sep-07 - EXPIRED | 5 | | Sold Call at | (\$0.220) | 100th | 12.000 | T | 10% | | 1/4/2007 | 58 |
| Sep-07 - EXPIRED | 6 | Ca11 | Bought Call at | \$0.550 | 100th | 10.000 | T | 10% | 40% | 2/1/2007 | 58 |
| Sep-07 - EXPIRED | 6 | Spread | Sold Call At | (\$0.100) | 100th | 15.000 | T | 10% | | 2/1/2007 | 58 |
| Sep-07 - EXPIRED | 6 | | Bought Call at | \$0.726 | 100th | 8.150 | T | 10% | | 3/1/2007 | 58 |
| Sep-07 - EXPIRED | | Collar | Sold Put at (exercised see above) | | | | | | 50% | 3/1/2007 | 58 |
| Sep-07 - EXPIRED | 29 | | Bought Call at | \$0.540 | 40th | 7.050 | P | 50% | 100% | 6/29/2007 | 58 |
| Sep-07 - EXPIRED | | Collar | Sold Put at (exercised see above) | | | | | | | 6/29/2007 | 58 |
| Oct-07 - EXPIRED | 9 | 3-Way | Bought Call at | \$1.310 | 70th | 8.650 | T | 10% | 10% | 11/3/2006 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Put at | (\$0.411) | 20th | 6.000 | T | 10% | | 11/3/2006 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Call at | (\$0.420) | 100th | 14.000 | T | 10% | | 11/3/2006 | 87 |
| Oct-07 - EXPIRED | 8 | 3-Way | Bought Call at | \$1.508 | 80th | 8.400 | T | 10% | 20% | 12/1/2006 | 87 |
| Oct-07 - EXPIRED | 8 | | Sold Put at | (\$0.400) | 20th | 6.000 | T | 10% | | 12/1/2006 | 87 |
| Oct-07 - EXPIRED | 8 | | Sold Call at | (\$0.344) | 100th | 15.000 | T | 10% | | 12/1/2006 | 87 |
| Oct-07 - EXPIRED | 9 | 3-Way | Bought Call at | \$1.230 | 70th | 7.200 | T | 10% | 30% | 1/4/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Put at | (\$0.620) | 20th | 6.000 | T | 10% | | 1/4/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Call at | (\$0.330) | 100th | 12.000 | T | 10% | | 1/4/2007 | 87 |
| Oct-07 - EXPIRED | 9 | Ca11 | Bought Call at | \$1.000 | 100th | 8.600 | T | 10% | 40% | 2/1/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Call At | (\$0.240) | 100th | 13.000 | T | 10% | | 2/1/2007 | 87 |
| Oct-07 - EXPIRED | 9 | 3-Way | Bought Call at | \$0.920 | 100th | 8.050 | T | 10% | 50% | 3/1/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Put at | (\$0.320) | 40th | 6.250 | T | 10% | | 3/1/2007 | 87 |
| Oct-07 - EXPIRED | 9 | | Sold Call at | (\$0.160) | 100th | 13.000 | T | 10% | | 3/1/2007 | 87 |
| Oct-07 - EXPIRED | 43 | Ca11 | Bought Call at | \$0.420 | 100th | 8.450 | P | 50% | 100% | 6/29/2007 | 87 |
| Oct-07 - EXPIRED | 43 | Spread | Sold Call At | (\$0.140) | 100th | 11.000 | P | 50% | | 6/29/2007 | 87 |
| Nov-07 - EXPIRED | 8 | | Bought Call at | \$1.120 | 80th | 9.400 | P | 10% | | 9/22/2006 | 76 |
| Nov-07 - EXPIRED | 8 | 3-Way | Sold Put at | (\$0.350) | 10th | 5.500 | P | 10% | 10% | 9/22/2006 | 76 |
| Nov-07 - EXPIRED | 8 | | Sold Call at | (\$0.450) | 100th | 14.000 | P | 10% | | 9/22/2006 | 76 |
| Nov-07 - EXPIRED | 22 | | Bought Call at | \$0.794 | 70th | 8.150 | P | 30% | 40% | 7/2/2007 | 76 |
| Nov-07 - EXPIRED | 22 | Collar | Sold Put at | (\$0.480) | 20th | 6.800 | P | 30% | | 7/2/2007 | 76 |
| Nov-07 - EXPIRED | 16 | | Bought Call at | \$0.860 | 40th | 7.350 | P | 20% | | 7/25/2007 | 76 |
| Nov-07 - EXPIRED | 16 | 3-Way | Sold Put at | (\$0.370) | 10th | 6.000 | P | 20% | 60% | 7/25/2007 | 76 |
| Nov-07 - EXPIRED | 16 | | Sold Call at | (\$0.190) | 90th | 11.000 | P | 20% | | 7/25/2007 | 76 |
| Nov-07 - EXPIRED | 16 | | Bought Call at | \$0.565 | 40th | 7.300 | P | 20% | | 8/23/2007 | 76 |
| Nov-07 - EXPIRED | 16 | Collar | Sold Put at | (\$0.300) | 10th | 5.800 | P | 20% | 80% | 8/23/2007 | 76 |
| Nov-07 - EXPIRED | 14 | | Bought Call at | \$0.040 | 80th | 9.150 | T | 20% | | 10/3/2007 | 76 |
| Nov-07 - EXPIRED | 14 | Collar | Sold Put at | (\$0.053) | 10th | 6.250 | T | 20% | 100% | 10/3/2007 | 76 |
| Dec-07 - EXPIRED | 10 | | Bought Call at | \$1.030 | 90th | 10.250 | T | 10% | | 6/5/2007 | 99 |
| Dec-07 - EXPIRED | 10 | 3-Way | Sold Put at | (\$0.160) | 30th | 7.000 | T | 10% | 10% | 6/5/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Sold Call at | (\$0.390) | 100th | 13.500 | T | 10% | | 6/5/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Bought Call at | \$1.055 | 80th | 8.600 | T | 10% | | 7/3/2007 | 99 |
| Dec-07 - EXPIRED | 10 | 3-Way | Sold Put at | (\$0.270) | 20th | 6.700 | T | 10% | 20% | 7/3/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Sold Call at | (\$0.330) | 90th | 12.000 | T | 10% | | 7/3/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Bought Call at | \$0.900 | 80th | 8.750 | T | 10% | | 8/1/2007 | 99 |
| Dec-07 - EXPIRED | 10 | 3-Way | Sold Put at | (\$0.310) | 20th | 6.750 | T | 10% | 30% | 8/1/2007 | 99 |
| Dec-07 - EXPIRED | 10 | | Sold Call at | (\$0.260) | 100th | 12.250 | T | 10% | | 8/1/2007 | 99 |
| Dec-07 - EXPIRED | 30 | Collar | Bought Call at | \$0.530 | 80th | 8.600 | P | 30% | 60% | 8/23/2007 | 99 |
| Dec-07 - EXPIRED | 30 | | Sold Put at | (\$0.220) | 10th | 6.300 | P | 30% | | 8/23/2007 | 99 |
| Dec-07 - EXPIRED | 19 | Collar | Bought Call at | \$0.540 | 60th | 7.950 | T | 20% | | 9/4/2007 | 99 |
| Dec-07 - EXPIRED | 19 | | Sold Put at | (\$0.260) | 20th | 6.350 | T | 20% | 80% | 9/4/2007 | 99 |
| Dec-07 - EXPIRED | 20 | Collar | Bought Call at | \$0.580 | 60th | 7.950 | T | 20% | | 10/3/2007 | 99 |
| Dec-07 - EXPIRED | 20 | | Sold Put at | (\$0.120) | 20th | 6.700 | T | 20% | 100% | 10/3/2007 | 99 |
| Jan - 08 - EXPIRED | 11 | | Bought Call at | \$1.185 | 90th | 10.500 | T | 10% | | 6/5/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | 3-Way | Sold Put at | (\$0.160) | 30th | 7.000 | T | 10% | 10% | 6/5/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Sold Call at | (\$0.550) | 100th | 13.500 | T | 10% | | 6/5/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Bought Call at | \$1.100 | 80th | 9.050 | T | 10% | | 7/2/2007 | 109 |

| | | | | | | | | | | | |
|------------------------|----|---------|--|-----------|-------|--------|---|-----|------|------------|-----|
| Jan - 08 - EXPIRED | 11 | 3-Way | Sold Put at | (\$0.200) | 20th | 6.500 | T | 10% | 20% | 7/2/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Sold Call at | (\$0.350) | 100th | 13.000 | T | 10% | | 7/2/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Bought Call at | \$0.946 | 90th | 9.450 | T | 10% | | 8/1/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | 3-Way | Sold Put at | (\$0.285) | 20th | 6.750 | T | 10% | 30% | 8/1/2007 | 109 |
| Jan - 08 - EXPIRED | 11 | | Sold Call at | (\$0.285) | 100th | 13.500 | T | 10% | | 8/1/2007 | 109 |
| Jan - 08 - EXPIRED | 54 | Collar | Bought Call at | \$0.670 | 70th | 8.400 | T | 50% | 80% | 9/6/2007 | 109 |
| Jan - 08 - EXPIRED | 54 | | Sold Put at | (\$0.200) | 20th | 6.450 | T | 50% | | 9/6/2007 | 109 |
| Jan - 08 - EXPIRED | 22 | | Bought Call at | \$0.395 | 70th | 8.400 | P | 20% | | 11/26/2007 | 109 |
| Jan - 08 - EXPIRED | 22 | Collar | Sold Put at | (\$0.080) | 30th | 7.000 | P | 20% | 100% | 11/26/2007 | 109 |
| Feb - 08 - EXPIRED | 9 | | Bought Call at | \$1.350 | 90th | 10.450 | T | 10% | | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | 3-Way | Sold Put at | (\$0.200) | 30th | 7.000 | T | 10% | 10% | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | | Sold Call at | (\$0.670) | 100th | 13.500 | T | 10% | | 6/5/2007 | 85 |
| Feb - 08 - EXPIRED | 8 | | Bought Call at | \$1.340 | 80th | 8.700 | T | 10% | | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | 8 | 3-Way | Sold Put at | (\$0.250) | 20th | 6.500 | T | 10% | 20% | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | 8 | | Sold Call at | (\$0.550) | 90th | 12.000 | T | 10% | | 7/2/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | | Bought Call at | \$1.006 | 90th | 9.550 | T | 10% | | 8/1/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | 3-Way | Sold Put at | (\$0.270) | 20th | 6.500 | T | 10% | 30% | 8/1/2007 | 85 |
| Feb - 08 - EXPIRED | 9 | | Sold Call at | (\$0.360) | 100th | 13.500 | T | 10% | | 8/1/2007 | 85 |
| Feb - 08 - EXPIRED | 42 | Collar | Bought Call at | \$0.720 | 70th | 8.500 | T | 50% | 80% | 9/6/2007 | 85 |
| Feb - 08 - EXPIRED | 42 | | Sold Put at | (\$0.250) | 20th | 6.450 | T | 50% | | 9/6/2007 | 85 |
| Feb-08 (EXERCISED) | 17 | | Bought Call at | \$0.425 | 60th | 8.000 | P | 20% | | 11/30/2007 | 85 |
| Sold Futures | 17 | Futures | Call | | | 8.101 | | | 100% | 1/28/2008 | 85 |
| Feb - 08 - EXPIRED | 17 | Spread | Bought Call at (Exercised - see above) | | | | | | | | 85 |
| Feb - 08 - EXPIRED | 17 | | Sold Call at | (\$0.100) | 90th | 10.100 | P | 20% | | 11/30/2007 | 85 |
| MAR - 08 - EXPIRED | 7 | | Bought Call at | \$1.400 | 90th | 10.250 | T | 10% | | 6/5/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | 3-Way | Sold Put at | (\$0.220) | 30th | 6.750 | T | 10% | 10% | 6/5/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | | Sold Call at | (\$0.700) | 100th | 13.500 | T | 10% | | 6/5/2007 | 66 |
| MAR - 08 (EXERCISED) | 6 | | Bought Call at | \$1.335 | 80th | 8.650 | T | 10% | | 7/3/2007 | 66 |
| Sold Futures | 6 | Futures | Bought Call at (Exercised - see above) | | | 9.206 | | | 20% | 2/26/2008 | 66 |
| MAR - 08 - EXPIRED | 6 | 3-Way | Sold Put at | (\$0.330) | 20th | 6.500 | T | 10% | | 7/3/2007 | 66 |
| MAR - 08 - EXPIRED | 6 | | Sold Call at | (\$0.450) | 100th | 13.100 | T | 10% | | 7/3/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | | Bought Call at | \$1.020 | 90th | 9.750 | T | 10% | | 8/1/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | 3-Way | Sold Put at | (\$0.260) | 10th | 6.250 | T | 10% | 30% | 8/1/2007 | 66 |
| MAR - 08 - EXPIRED | 7 | | Sold Call at | (\$0.420) | 100th | 13.500 | T | 10% | | 8/1/2007 | 66 |
| MAR - 08 (EXERCISED) | 20 | | Bought Call at | \$0.960 | 60th | 7.950 | P | 30% | | 8/23/2007 | 66 |
| Sold Futures | 20 | Futures | Bought Call at (Exercised - see above) | | | 9.206 | | | 60% | 2/26/2008 | 66 |
| MAR - 08 - EXPIRED | 20 | 3-Way | Sold Put at | (\$0.300) | 10th | 6.250 | P | 30% | | 8/23/2007 | 66 |
| MAR - 08 - EXPIRED | 20 | | Sold Call at | (\$0.200) | 100th | 12.500 | P | 30% | | 8/23/2007 | 66 |
| MAR - 08 (EXERCISED) | 13 | | Bought Call at | \$0.950 | 50th | 7.800 | T | 20% | | 9/4/2007 | 66 |
| Sold Futures | 13 | Futures | Bought Call at (Exercised - see above) | | | 9.206 | | | 80% | 2/26/2008 | 66 |
| MAR - 08 - EXPIRED | 13 | 3-Way | Sold Put at | (\$0.340) | 10th | 6.350 | T | 20% | | 9/4/2007 | 66 |
| MAR - 08 - EXPIRED | 13 | | Sold Call at | (\$0.160) | 100th | 13.000 | T | 20% | | 9/4/2007 | 66 |
| MAR - 08 (EXERCISED) | 13 | | Bought Call at | \$0.800 | 50th | 7.750 | P | 20% | | 10/23/2007 | 66 |
| Sold Futures | 13 | Futures | Bought Call at (Exercised - see above) | | | 9.206 | | | 100% | 2/26/2008 | 66 |
| MAR - 08 - EXPIRED | 13 | 3-Way | Sold Put at | (\$0.240) | 20th | 6.400 | P | 20% | | 10/23/2007 | 66 |
| MAR - 08 - EXPIRED | 13 | | Sold Call at | (\$0.120) | 90th | 12.000 | P | 20% | | 10/23/2007 | 66 |
| APR - 08 - (EXERCISED) | 12 | | Bought Call at | \$0.543 | 90th | 8.100 | P | 20% | | 8/29/2007 | 61 |
| Sold Futures | 12 | Collar | FUTURES | | | 9.572 | | | 20% | 3/26/2008 | 61 |
| APR - 08 - EXPIRED | 12 | | Bought Call at (Exercised - see above) | | | | | | | | 61 |
| APR - 08 - EXPIRED | 12 | | Sold Put at | (\$0.250) | 10th | 6.000 | P | 20% | | 8/29/2007 | 61 |
| APR - 08 - (EXERCISED) | 12 | | Bought Call at | \$0.500 | 70th | 7.700 | T | 20% | | 12/6/2007 | 61 |
| Sold Futures | 12 | Futures | FUTURES | | | 9.572 | | | 40% | 3/26/2008 | 61 |
| APR - 08 - EXPIRED | 12 | 3-Way | Bought Call at (Exercised - see above) | | | | | | | | 61 |
| APR - 08 - EXPIRED | 12 | | Sold Put at | (\$0.100) | 10th | 6.000 | T | 20% | | 12/6/2007 | 61 |
| APR - 08 - EXPIRED | 12 | | Sold Call at | (\$0.120) | 100th | 10.000 | T | 20% | | 12/6/2007 | 61 |
| APR - 08 - (EXERCISED) | 6 | | Bought Call at | \$0.550 | 100th | 9.250 | T | 10% | | 3/3/2008 | 61 |
| Sold Futures | 6 | Calls | FUTURES | | | 9.572 | | | 50% | 3/26/2008 | 61 |
| | | | Bought Call at (Exercised - see above) | | | | | | | | 61 |

| SC Hedging Position Report | | | | | | | | | | | |
|------------------------------|-------------|-----------------|--|-------------|--------|----------------------|------------|------------|----------------------|------------|-----------------|
| Report Date: 1/6/1900 | | As of: 1/6/1900 | | | | | | | | | |
| Month | # Contracts | Tool | Purchase Price | Price (GDI) | Decile | Strike/Ceiling/Floor | Price/Term | % Coverage | Cummulative Coverage | Trade Date | Max # Contracts |
| May-08 - OFFSET | 3 | | Bought Call (OFFSET) | \$0.690 | 70th | 7.650 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 3 | 3-Way | Sold Put (OFFSET) | (\$0.270) | 20th | 6.000 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 3 | | Sold Call (OFFSET) | (\$0.130) | 100th | 11.000 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 3 | | Sold Call (OFFSET) | (\$0.660) | 70th | 7.650 | P | | | 9/7/2007 | 61 |
| May-08 - OFFSET | 3 | 3-Way | Bought Put (OFFSET) | \$0.240 | 20th | 6.000 | P | | | 9/7/2007 | 61 |
| May-08 - OFFSET | 3 | | Bought Call (OFFSET) | \$0.120 | 100th | 11.000 | P | | | 9/7/2007 | 61 |
| May-08 - OFFSET | 9 | | Bought Call (OFFSET) | \$0.690 | 70th | 7.650 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 9 | 3-Way | Sold Put (OFFSET) | (\$0.270) | 20th | 6.000 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 9 | | Sold Call (OFFSET) | (\$0.130) | 100th | 11.000 | P | | | 9/4/2007 | 61 |
| May-08 - OFFSET | 9 | | Sold Call (OFFSET) | (\$0.700) | 70th | 7.650 | P | | | 9/10/2007 | 61 |
| May-08 - OFFSET | 9 | 3-Way | Bought Put (OFFSET) | \$0.250 | 20th | 6.000 | P | | | 9/10/2007 | 61 |
| May-08 - OFFSET | 9 | | Bought Call (OFFSET) | \$0.150 | 100th | 11.000 | P | | | 9/10/2007 | 61 |
| MAY-08 - (EXERCISED) | 12 | Collar | Bought Call at | \$0.613 | 90th | 7.950 | P | 20% | 20% | 8/30/2007 | 61 |
| Sold Futures | 12 | | FUTURES | | | 10.963 | | | | 4/25/2008 | 61 |
| MAY-08 - (EXERCISED) | 12 | 3-Way | Bought Call at | \$0.430 | 90th | 8.100 | T | 20% | 40% | 12/7/2007 | 61 |
| Sold Futures | 12 | | FUTURES | | | 10.963 | | | | 4/25/2008 | 61 |
| MAY-08 - (EXERCISED) | 6 | Calls | Bought Call at | \$0.545 | 100th | 9.700 | T | 10% | 50% | 3/3/2008 | 61 |
| Sold Futures | 6 | | FUTURES | | | 10.963 | | | | 4/25/2008 | 61 |
| MAY-08 - EXPIRED | 12 | Collar | Sold Put at | (\$0.320) | 20th | 6.250 | P | 20% | | 8/30/2007 | 61 |
| MAY-08 - EXPIRED | 12 | 3-Way | Sold Put at | (\$0.070) | 10th | 5.500 | T | 20% | | 12/7/2007 | 61 |
| MAY-08 - EXPIRED | 12 | | Sold Call at | (\$0.070) | 100th | 11.000 | T | 20% | | 12/7/2007 | 61 |
| May-08 - EXERCISED | 5 | | Sold Call at | (\$0.070) | 100th | 11.000 | T | 20% | | 4/28/2008 | 61 |
| BOUGHT FUTURES | 5 | FUTURES | | | | 10.990 | | | | 4/28/2008 | 61 |
| JUN - 08 - (EXERCISED) | 7 | | Bought Call at | \$0.430 | 100th | 9.900 | T | 10% | | 11/5/2007 | 66 |
| Sold Futures | 7 | Call Spread | FUTURES | | | 11.801 | | | 10% | 5/27/2008 | 66 |
| Jun-08 | 7 | | Bought Call at (Exercised - see above) | | | | | | | | |
| JUN - 08 - (EXERCISED) | 19 | | Sold Call at | (\$0.100) | 100th | 13.000 | T | 10% | | 11/5/2007 | 66 |
| | 19 | | Bought Call at | \$0.492 | 80th | 8.250 | P | 30% | | 12/7/2007 | 66 |
| | 19 | | Bought Call at (Exercised - see above) | | | | | | | 5/27/2008 | 66 |
| JUN - 08 - (Option Assigned) | 19 | 3-Way | Sold Call at | (\$0.100) | 100th | 11.000 | P | 30% | 40% | 12/7/2008 | 66 |
| | 19 | | Sold Call at (Option Assigned) | | | | | | | | |
| Jun-08 | 19 | | Sold Put at | (\$0.100) | 10th | 5.500 | P | 30% | | 12/7/2007 | 66 |
| JUN - 08 - (EXERCISED) | 7 | | Bought Call at | \$0.564 | 100th | 10.100 | T | 10% | | 3/3/2008 | 66 |
| Sold Futures | 7 | Calls | FUTURES | | | 11.801 | | | 50% | 5/27/2008 | 66 |
| | | | Bought Call at (Exercised - see above) | | | | | | | | |
| JUL - 08 - (EXERCISED) | 5 | Call | Bought Call at | \$0.465 | 100th | 9.850 | T | 10% | | 11/5/2007 | 54 |
| Jul-08 | 5 | Spread | Sold Call at | (\$0.130) | 100th | 13.000 | T | 10% | 10% | 11/5/2007 | 54 |
| JUL - 08 - (EXERCISED) | 6 | | Bought Call at | \$0.530 | 80th | 8.550 | T | 10% | | 12/6/2007 | 54 |
| Jul-08 | 6 | 3-Way | Sold Put at | (\$0.130) | 10th | 5.750 | T | 10% | 20% | 12/6/2007 | 54 |
| JUL - 08 - (Option Assigned) | 6 | | Sold Call at | (\$0.100) | 90th | 12.000 | T | 10% | | 12/6/2007 | 54 |
| JUL - 08 - (EXERCISED) | 5 | | Bought Call at | \$0.555 | 90th | 8.350 | T | 10% | | 1/4/2008 | 54 |
| Sold Futures | 5 | Call Spread | FUTURES | | | 12.700 | | | 30% | 6/25/2008 | 54 |
| JUL - 08 - (Option Assigned) | 5 | | Bought Call at (Exercised - see above) | | | | | | | | |
| JUL - 08 - (EXERCISED) | 6 | Calls | Sold Call at | (\$0.080) | 100th | 11.500 | T | 10% | | 1/4/2008 | 54 |
| | 6 | | Bought Call at | \$0.345 | 100th | 9.000 | T | 10% | 40% | 2/1/2008 | 54 |

| | | | | | | | | | | | |
|--|----|--------|----------------|-----------|-------|--------|---|-----|------|-----------|----|
| JUL - 08 - (EXERCISED) | 5 | Calls | Bought Call at | \$0.550 | 100th | 10.450 | T | 10% | 50% | 3/3/2008 | 54 |
| Sold Futures | 11 | | FUTURES | | | 12.753 | | | | 6/25/2008 | 54 |
| Bought Call at (Exercised - see above) | | | | | | | | | | | |
| Aug - 08 OFFSET | 6 | | Sold Put at | (\$0.140) | 10th | 5.500 | T | | | 12/7/2007 | 55 |
| Aug - 08 OFFSET | 6 | | Bought Put at | \$0.004 | 10th | 5.500 | | | | 3/12/2008 | |
| Aug - 08 OFFSET | 5 | | Sold Put at | (\$0.150) | 10th | 6.000 | T | | | 1/3/2008 | 55 |
| Aug - 08 OFFSET | 5 | | Bought Put at | \$0.007 | 10th | 6.000 | | | | 3/12/2008 | |
| Aug - 08 Expired | 5 | Call | Bought Call at | \$0.535 | 100th | 10.150 | T | 10% | | 11/5/2007 | 55 |
| Aug - 08 Expired | 5 | Spread | Sold Call at | (\$0.200) | 100th | 13.000 | T | 10% | 10% | 11/5/2007 | 55 |
| Aug - 08 - (EXERCISED) | 6 | | Bought Call at | \$0.580 | 100th | 8.700 | T | 10% | | 12/7/2007 | 55 |
| Sold Futures | 6 | | FUTURES | | | 9.163 | | | 20% | 7/28/2008 | 55 |
| Aug - 08 Expired | 6 | | Sold Call at | (\$0.140) | 100th | 12.000 | T | 10% | | 12/7/2007 | 55 |
| Aug - 08 - (EXERCISED) | 5 | | Bought Call at | \$0.770 | 90th | 8.400 | T | 10% | | 1/3/2008 | 55 |
| Sold Futures | 5 | | FUTURES | | | 9.163 | | | 30% | 7/28/2008 | 55 |
| Aug - 08 Expired | 5 | | Sold Call at | (\$0.150) | 100th | 12.000 | T | 10% | | 1/3/2008 | 55 |
| Aug - 08 - (EXERCISED) | 6 | Calls | Bought Call at | \$0.517 | 100th | 8.850 | T | 10% | | 2/1/2008 | 55 |
| Sold Futures | 6 | | FUTURES | | | 9.163 | | | 40% | 7/28/2008 | 55 |
| Aug - 08 Expired | 5 | Calls | Bought Call at | \$0.550 | 100th | 11.000 | T | 10% | 50% | 3/3/2008 | 55 |
| Sept - 08 OFFSET | 6 | | Sold Put at | (\$0.190) | 10th | 5.500 | T | | | 12/6/2007 | 58 |
| Sept - 08 OFFSET | 6 | | Bought Put at | \$0.010 | 10th | 5.500 | | | | 3/12/2008 | |
| Sept - 08 OFFSET | 5 | | Sold Put at | (\$0.215) | 10th | 6.000 | T | | | 1/3/2008 | 58 |
| Sept - 08 OFFSET | 5 | | Bought Put at | \$0.017 | 10th | 6.000 | | | | 3/13/2008 | |
| Sept - 08 Expired | 6 | Call | Bought Call at | \$0.620 | 100th | 10.400 | T | 10% | | 11/5/2007 | 58 |
| Sept - 08 Expired | 6 | Spread | Sold Call at | (\$0.285) | 100th | 13.000 | T | 10% | 10% | 11/5/2007 | 58 |
| Sept - 08 Expired | 6 | | Bought Call at | \$0.710 | 100th | 8.700 | T | 10% | 20% | 12/6/2007 | 58 |
| Sept - 08 Expired | 6 | | Sold Call at | (\$0.220) | 100th | 12.000 | T | 10% | | 12/6/2007 | 58 |
| Sept - 08 Expired | 5 | | Bought Call at | \$0.900 | 90th | 8.400 | T | 10% | 30% | 1/3/2008 | 58 |
| Sept - 08 Expired | 5 | | Sold Call at | (\$0.215) | 100th | 12.000 | T | 10% | | 1/3/2008 | 58 |
| Sept - 08 Expired | 6 | Calls | Bought Call at | \$0.485 | 100th | 9.350 | T | 10% | 40% | 2/1/2008 | 58 |
| Sept - 08 Expired | 6 | Call | Bought Call at | \$0.794 | 100th | 10.350 | T | 10% | | 3/4/2008 | 58 |
| Sept - 08 Expired | 6 | Spread | Sold Call at | (\$0.230) | 100th | 14.000 | T | 10% | 50% | 3/4/2008 | 58 |
| Sept - 08 Expired | 29 | | Bought Call at | \$0.050 | 90th | 11.000 | P | 50% | | 8/5/2008 | 58 |
| Sept - 08 Expired | 29 | Collar | Sold Put at | (\$0.060) | 20th | 7.450 | P | 50% | 100% | 8/5/2008 | 58 |
| Oct - 08 OFFSET | 8 | | Sold Put at | (\$0.130) | 10th | 4.900 | T | | | 12/7/2007 | 87 |
| Oct - 08 OFFSET | 8 | | Bought Put at | \$0.010 | 10th | 4.900 | | | | 3/12/2008 | |
| Oct - 08 OFFSET | 9 | | Sold Put at | (\$0.230) | 10th | 5.800 | T | | | 1/3/2008 | 87 |
| Oct - 08 OFFSET | 9 | | Bought Put at | \$0.032 | 10th | 5.800 | | | | 3/12/2008 | |

SC Hedging Plan
Position Report
8/29/2008

| Open Positions | | | | | | | | | | | | |
|----------------|-----------------|--------|----------------|-------------|---------|----------------------|----------|------------|----------------------|------------|-----------------|-----|
| Month | Contract Volume | Tool | Purchase Price | Price (GDI) | Decile | Strike/Ceiling/Floor | Price/TI | % Coverage | Cummulative Coverage | Trade Date | Max # Contracts | |
| Oct-08 | 9 | Call | Bought Call at | \$0.960 | \$7.943 | 100th | 9.800 | T | 10% | | 11/2/2007 | 87 |
| Oct-08 | 9 | Spread | Sold Call at | (\$0.420) | \$7.943 | 100th | 13.000 | T | 10% | 10% | 11/2/2007 | 87 |
| Oct-08 | 8 | | Bought Call at | \$0.890 | \$7.943 | 100th | 8.500 | T | 10% | 20% | 12/7/2007 | 87 |
| Oct-08 | 8 | | Sold Call at | (\$0.300) | \$7.943 | 100th | 12.000 | T | 10% | | 12/7/2007 | 87 |
| Oct-08 | 9 | | Bought Call at | \$0.945 | \$7.943 | 90th | 8.750 | T | 10% | 30% | 1/3/2008 | 87 |
| Oct-08 | 9 | | Sold Call at | (\$0.230) | \$7.943 | 100th | 13.000 | T | 10% | | 1/3/2008 | 87 |
| Oct-08 | 9 | Calls | Bought Call at | \$0.490 | \$7.943 | 100th | 9.950 | T | 10% | 40% | 2/1/2008 | 87 |
| Oct-08 | 8 | Call | Bought Call at | \$0.800 | \$7.943 | 100th | 11.100 | T | 10% | 50% | 3/3/2008 | 87 |
| Oct-08 | 8 | Spread | Sold Call at | (\$0.240) | \$7.943 | 100th | 15.000 | T | 10% | | 3/3/2008 | 87 |
| Oct-08 | 44 | | Bought Call at | \$0.470 | \$7.943 | 70th | 9.650 | P | 50% | | 8/5/2008 | 87 |
| Oct-08 | 44 | Collar | Sold Put at | (\$0.120) | \$7.943 | 20th | 7.250 | P | 50% | 100% | 8/5/2008 | 87 |
| Nov-08 | 8 | Call | Bought Call at | \$1.050 | \$8.363 | 100th | 14.250 | T | 10% | 10% | 6/3/2008 | 76 |
| Nov-08 | 8 | Spread | Sold Call at | (\$0.290) | \$8.363 | 100th | 20.000 | T | 10% | | 6/3/2008 | 76 |
| Nov-08 | 7 | Call | Bought Call at | \$1.260 | \$8.363 | 100th | 14.350 | T | 10% | 20% | 7/2/2008 | 76 |
| Nov-08 | 7 | Spread | Sold Call at | (\$0.270) | \$8.363 | 100th | 20.000 | T | 10% | | 7/2/2008 | 76 |
| Nov-08 | 8 | | Bought Call at | \$0.657 | \$8.363 | 80th | 9.800 | T | 10% | 30% | 8/4/2008 | 76 |
| Nov-08 | 8 | Collar | Sold Put at | (\$0.270) | \$8.363 | 20th | 8.000 | T | 10% | | 8/4/2008 | 76 |
| Nov-08 | 23 | | Bought Call at | \$0.800 | \$8.363 | 40th | 8.650 | P | 30% | 60% | 8/11/2008 | 76 |
| Nov-08 | 23 | Collar | Sold Put at | (\$0.440) | \$8.363 | 20th | 8.000 | P | 30% | | 8/11/2008 | 76 |
| Dec-08 | 10 | Call | Bought Call at | \$1.200 | \$8.788 | 100th | 14.600 | T | 10% | 10% | 6/3/2008 | 99 |
| Dec-08 | 10 | Spread | Sold Call at | (\$0.415) | \$8.788 | 100th | 20.000 | T | 10% | | 6/3/2008 | 99 |
| Dec-08 | 10 | Call | Bought Call at | \$1.430 | \$8.788 | 100th | 14.800 | T | 10% | 20% | 7/2/2008 | 99 |
| Dec-08 | 10 | Spread | Sold Call at | (\$0.450) | \$8.788 | 100th | 20.000 | T | 10% | | 7/2/2008 | 99 |
| Dec-08 | 10 | | Bought Call at | \$0.830 | \$8.788 | 80th | 10.000 | T | 10% | 30% | 8/4/2008 | 99 |
| Dec-08 | 10 | Collar | Sold Put at | (\$0.240) | \$8.788 | 20th | 8.000 | T | 10% | | 8/4/2008 | 99 |
| Dec-08 | 29 | | Bought Call at | \$0.800 | \$8.788 | 60th | 9.000 | P | 30% | 60% | 8/20/2008 | 99 |
| Dec-08 | 29 | Collar | Sold Put at | (\$0.280) | \$8.788 | 10th | 7.500 | P | 30% | | 8/20/2008 | 99 |
| Jan-09 | 11 | Call | Bought Call at | \$1.367 | \$9.018 | 100th | 14.850 | T | 10% | 10% | 6/3/2008 | 109 |
| Jan-09 | 11 | Spread | Sold Call at | (\$0.580) | \$9.018 | 100th | 20.000 | T | 10% | | 6/3/2008 | 109 |
| Jan-09 | 11 | Call | Bought Call at | \$1.680 | \$9.018 | 100th | 15.000 | T | 10% | 20% | 7/2/2008 | 109 |
| Jan-09 | 11 | Spread | Sold Call at | (\$0.700) | \$9.018 | 100th | 20.000 | T | 10% | | 7/2/2008 | 109 |
| Jan-09 | 11 | | Bought Call at | \$0.895 | \$9.018 | 80th | 10.500 | T | 10% | 30% | 8/4/2008 | 109 |
| Jan-09 | 11 | Collar | Sold Put at | (\$0.260) | \$9.018 | 20th | 8.000 | T | 10% | | 8/4/2008 | 109 |
| Jan-09 | 32 | | Bought Call at | \$0.820 | \$9.018 | 60th | 9.150 | P | 30% | | 8/25/2008 | 109 |
| Jan-09 | 32 | 3-Way | Sold Put at | (\$0.150) | \$9.018 | 10th | 7.000 | P | 30% | 60% | 8/25/2008 | 109 |
| Jan-09 | 32 | | Sold Call at | (\$0.130) | \$9.018 | 100th | 14.000 | P | 30% | | 8/25/2008 | 109 |
| Feb-09 | 8 | Call | Bought Call at | \$1.520 | \$9.038 | 100th | 15.250 | T | 10% | 10% | 6/3/2008 | 85 |
| Feb-09 | 8 | Spread | Sold Call at | (\$0.760) | \$9.038 | 100th | 21.000 | T | 10% | | 6/3/2008 | 85 |
| Feb-09 | 9 | Call | Bought Call at | \$1.870 | \$9.038 | 100th | 15.000 | T | 10% | 20% | 7/2/2008 | 85 |
| Feb-09 | 9 | Spread | Sold Call at | (\$0.870) | \$9.038 | 100th | 20.000 | T | 10% | | 7/2/2008 | 85 |
| Feb-09 | 17 | Put | Sold Put at | (\$0.325) | \$9.038 | 10th | 7.500 | | | | 8/14/2008 | 85 |
| Feb-09 | 8 | | Bought Call at | \$1.135 | \$9.038 | 80th | 10.100 | T | 10% | | 8/4/2008 | 85 |
| Feb-09 | 8 | 3-Way | Sold Put at | (\$0.300) | \$9.038 | 20th | 8.000 | T | 10% | 30% | 8/4/2008 | 85 |
| Feb-09 | 8 | | Sold Call at | (\$0.200) | \$9.038 | 100th | 16.000 | T | 10% | | 8/4/2008 | 85 |
| Feb-09 | 26 | | Bought Call at | \$1.020 | \$9.038 | 80th | 9.700 | P | 30% | | 8/29/2008 | 85 |
| Feb-09 | 26 | 3-Way | Sold Put at | (\$0.310) | \$9.038 | 10th | 7.500 | P | 30% | 60% | 8/29/2008 | 85 |
| Feb-09 | 26 | | Sold Call at | (\$0.170) | \$9.038 | 100th | 16.000 | P | 30% | | 8/29/2008 | 85 |
| Mar-09 | 7 | | Bought Call at | \$1.470 | \$8.878 | 100th | 15.600 | T | 10% | 10% | 6/3/2008 | 66 |
| Mar-09 | 7 | 3-Way | Sold Put at | (\$0.230) | \$8.878 | 100th | 8.250 | T | 10% | | 6/3/2008 | 66 |
| Mar-09 | 7 | | Sold Call at | (\$0.720) | \$8.878 | 100th | 21.000 | T | 10% | | 6/3/2008 | 66 |
| Mar-09 | 6 | Call | Bought Call at | \$1.950 | \$8.878 | 100th | 14.900 | T | 10% | 20% | 7/2/2008 | 66 |
| Mar-09 | 6 | Spread | Sold Call at | (\$0.960) | \$8.878 | 100th | 20.000 | T | 10% | | 7/2/2008 | 66 |
| Mar-09 | 6 | Put | Sold Put at | (\$0.330) | \$8.878 | 10th | 7.750 | | | | 8/4/2008 | 66 |
| Mar-09 | 7 | | Bought Call at | \$1.270 | \$8.878 | 80th | 9.750 | T | 10% | | 8/4/2008 | 66 |
| Mar-09 | 7 | 3-Way | Sold Put at | (\$0.400) | \$8.878 | 20th | 8.000 | T | 10% | 30% | 8/4/2008 | 66 |
| Mar-09 | 7 | | Sold Call at | (\$0.240) | \$8.878 | 100th | 16.000 | T | 10% | | 8/4/2008 | 66 |
| Mar-09 | 20 | | Bought Call at | \$0.930 | \$8.878 | 70th | 9.650 | P | 30% | 60% | 8/20/2008 | 66 |
| Mar-09 | 20 | Collar | Sold Put at | (\$0.400) | \$8.878 | 10th | 7.500 | P | 30% | | 8/20/2008 | 66 |
| Apr-09 | 12 | | Bought Call at | \$0.585 | \$8.518 | 80th | 10.500 | P | 20% | 20% | 8/7/2008 | 61 |
| Apr-09 | 12 | Collar | Sold Put at | (\$0.230) | \$8.518 | 20th | 7.300 | P | 20% | | 8/7/2008 | 61 |
| Apr-09 | 12 | | Bought Call at | \$0.729 | \$8.518 | 60th | 9.450 | P | 20% | 40% | 8/11/2008 | 61 |
| Apr-09 | 12 | Collar | Sold Put at | (\$0.200) | \$8.518 | 10th | 7.000 | P | 20% | | 8/11/2008 | 61 |

SC Hedging Plan
Position Report
8/29/2008

| Open Positions | | | | | | | | | | | |
|----------------|-----------------|--------|------------------------|-------------|--------|----------------------|------------|------------|----------------------|------------|-----------------|
| Month | Contract Volume | Tool | Purchase Price | Price (GDI) | Decile | Strike/Ceiling/Floor | Price/Term | % Coverage | Cummulative Coverage | Trade Date | Max # Contracts |
| May-09 | 12 | | \$0.860 | \$8.528 | 70th | 9.700 | P | 20% | | | |
| May-09 | 12 | 3-Way | Sold Put at (\$0.190) | \$8.528 | 10th | 7.000 | P | 20% | 20% | 8/5/2008 | 61 |
| May-09 | 12 | | Sold Call at (\$0.120) | \$8.528 | 100th | 15.000 | P | 20% | | 8/5/2008 | 61 |
| May-09 | 12 | Collar | Bought Call at \$0.759 | \$8.528 | 60th | 9.400 | P | 20% | 40% | 8/11/2008 | 61 |
| May-09 | 12 | | Sold Put at (\$0.230) | \$8.528 | 10th | 7.000 | P | 20% | | 8/11/2008 | 61 |
| Jun-09 | 13 | Collar | Bought Call at \$0.795 | \$8.621 | 70th | 9.550 | P | 20% | 20% | 8/11/2008 | 66 |
| Jun-09 | 13 | | Sold Put at (\$0.250) | \$8.621 | 10th | 7.000 | P | 20% | | 8/11/2008 | 66 |
| Jun-09 | 13 | Collar | Bought Call at \$0.820 | \$8.621 | 60th | 9.300 | P | 20% | 40% | 8/20/2008 | 66 |
| Jun-09 | 13 | | Sold Put at (\$0.300) | \$8.621 | 10th | 7.000 | P | 20% | | 8/20/2008 | 66 |
| Jul-09 | 11 | Collar | Bought Call at \$0.815 | \$8.728 | 70th | 9.750 | P | 20% | 20% | 8/11/2008 | 54 |
| Jul-09 | 11 | | Sold Put at (\$0.270) | \$8.728 | 70th | 7.000 | P | 20% | | 8/11/2008 | 54 |
| Jul-09 | 11 | 3-Way | Bought Call at \$1.000 | \$8.728 | 50th | 9.100 | P | 20% | 40% | 8/20/2008 | 54 |
| Jul-09 | 11 | | Sold Put at (\$0.330) | \$8.728 | 10th | 7.000 | P | 20% | | 8/20/2008 | 54 |
| Jul-09 | 11 | | Sold Call at (\$0.150) | \$8.728 | 100th | 14.000 | P | 20% | | 8/20/2008 | 54 |
| Aug-09 | 11 | Collar | Bought Call at \$0.835 | \$8.803 | 80th | 10.000 | P | 20% | 20% | 8/11/2008 | 55 |
| Aug-09 | 11 | | Sold Put at (\$0.290) | \$8.803 | 10th | 7.000 | P | 20% | | 8/11/2008 | 55 |
| Aug-09 | 11 | 3-Way | Bought Call at \$1.025 | \$8.803 | 60th | 9.250 | P | 20% | 40% | 8/20/2008 | 55 |
| Aug-09 | 11 | | Sold Put at (\$0.340) | \$8.803 | 10th | 7.000 | P | 20% | | 8/20/2008 | 55 |
| Aug-09 | 11 | | Sold Call at (\$0.160) | \$8.803 | 100th | 15.000 | P | 20% | | 8/20/2008 | 55 |
| Sep-09 | 6 | Collar | Bought Call at \$0.885 | \$8.833 | 80th | 10.200 | P | 10% | 10% | 8/11/2008 | 58 |
| Sep-09 | 6 | | Sold Put at (\$0.340) | \$8.833 | 10th | 7.000 | P | 10% | | 8/11/2008 | 58 |
| Sep-09 | 17 | 3-Way | Bought Call at \$1.100 | \$8.833 | 70th | 9.800 | P | 30% | 40% | 8/29/2008 | 58 |
| Sep-09 | 17 | | Sold Put at (\$0.425) | \$8.833 | 10th | 7.000 | P | 30% | | 8/29/2008 | 58 |
| Sep-09 | 17 | | Sold Call at (\$0.150) | \$8.833 | 100th | 17.000 | P | 30% | | 8/29/2008 | 58 |
| Oct-09 | 9 | Collar | Bought Call at \$0.945 | \$8.913 | 80th | 10.500 | P | 10% | 10% | 8/11/2008 | 87 |
| Oct-09 | 9 | | Sold Put at (\$0.400) | \$8.913 | 10th | 7.000 | P | 10% | | 8/11/2008 | 87 |
| Oct-09 | 8 | 3-Way | Bought Call at \$1.175 | \$8.913 | 70th | 9.800 | P | 10% | 20% | 8/29/2008 | 87 |
| Oct-09 | 8 | | Sold Put at (\$0.400) | \$8.913 | 10th | 7.000 | P | 10% | | 8/29/2008 | 87 |
| Oct-09 | 8 | | Sold Call at (\$0.250) | \$8.913 | 100th | 17.000 | P | 10% | | 8/29/2008 | 87 |
| Apr-10 | 6 | 3-Way | Bought Call at \$0.847 | \$8.523 | 80th | 10.250 | P | 10% | 10% | 8/1/2008 | 61 |
| Apr-10 | 6 | | Sold Put at (\$0.270) | \$8.523 | 10th | 7.000 | P | 10% | | 8/1/2008 | 61 |
| Apr-10 | 6 | | Sold Call at (\$0.210) | \$8.523 | 100th | 15.000 | P | 10% | | 8/1/2008 | 61 |
| Apr-10 | 6 | Collar | Bought Call at \$0.845 | \$8.523 | 70th | 9.550 | P | 10% | 20% | 8/11/2008 | 61 |
| Apr-10 | 6 | | Sold Put at (\$0.320) | \$8.523 | 10th | 7.000 | P | 10% | | 8/11/2008 | 61 |
| May-10 | 6 | 3-Way | Bought Call at \$1.009 | \$8.443 | 60th | 9.100 | P | 10% | 10% | 7/28/2008 | 61 |
| May-10 | 6 | | Sold Put at (\$0.340) | \$8.443 | 10th | 6.800 | P | 10% | | 7/28/2008 | 61 |
| May-10 | 6 | | Sold Call at (\$0.140) | \$8.443 | 100th | 16.000 | P | 10% | | 7/28/2008 | 61 |
| May-10 | 6 | Collar | Bought Call at \$0.820 | \$8.443 | 60th | 9.350 | P | 10% | 20% | 8/11/2008 | 61 |
| May-10 | 6 | | Sold Put at (\$0.300) | \$8.443 | 10th | 7.000 | P | 10% | | 8/11/2008 | 61 |
| Jun-10 | 7 | 3-Way | Bought Call at \$1.009 | \$8.518 | 70th | 9.250 | P | 10% | 10% | 7/28/2008 | 66 |
| Jun-10 | 7 | | Sold Put at (\$0.340) | \$8.518 | 10th | 6.800 | P | 10% | | 7/28/2008 | 66 |
| Jun-10 | 7 | | Sold Call at (\$0.140) | \$8.518 | 100th | 16.000 | P | 10% | | 7/28/2008 | 66 |
| Jun-10 | 6 | Collar | Bought Call at \$0.825 | \$8.518 | 60th | 9.400 | P | 10% | 20% | 8/11/2008 | 66 |
| Jun-10 | 6 | | Sold Put at (\$0.300) | \$8.518 | 10th | 7.000 | P | 10% | | 8/11/2008 | 66 |
| Jul-10 | 5 | 3-Way | Bought Call at \$0.990 | \$8.613 | 70th | 9.800 | P | 10% | 10% | 8/1/2008 | 54 |
| Jul-10 | 5 | | Sold Put at (\$0.270) | \$8.613 | 10th | 7.000 | P | 10% | | 8/1/2008 | 54 |
| Jul-10 | 5 | | Sold Call at (\$0.200) | \$8.613 | 100th | 15.000 | P | 10% | | 8/1/2008 | 54 |
| Jul-10 | 6 | Collar | Bought Call at \$0.855 | \$8.613 | 70th | 9.650 | P | 10% | 20% | 8/11/2008 | 54 |
| Jul-10 | 6 | | Sold Put at (\$0.330) | \$8.613 | 10th | 7.000 | P | 10% | | 8/11/2008 | 54 |
| Aug-10 | 6 | 3-Way | Bought Call at \$1.081 | \$8.683 | 70th | 9.900 | P | 10% | 10% | 8/1/2008 | 55 |
| Aug-10 | 6 | | Sold Put at (\$0.280) | \$8.683 | 10th | 7.000 | P | 10% | | 8/1/2008 | 55 |
| Aug-10 | 6 | | Sold Call at (\$0.250) | \$8.683 | 100th | 15.000 | P | 10% | | 8/1/2008 | 55 |
| Aug-10 | 5 | 3-Way | Bought Call at \$1.070 | \$8.683 | 50th | 9.100 | P | 10% | 20% | 8/20/2008 | 55 |
| Aug-10 | 5 | | Sold Put at (\$0.350) | \$8.683 | 10th | 7.000 | P | 10% | | 8/20/2008 | 55 |
| Aug-10 | 5 | | Sold Call at (\$0.200) | \$8.683 | 100th | 14.800 | P | 10% | | 8/20/2008 | 55 |
| Sep-10 | 12 | 3-Way | Bought Call at \$1.115 | \$8.708 | 60th | 9.300 | P | 20% | 20% | 8/29/2008 | 58 |
| Sep-10 | 12 | | Sold Put at (\$0.400) | \$8.708 | 10th | 7.000 | P | 20% | | 8/29/2008 | 58 |
| Sep-10 | 12 | | Sold Call at (\$0.200) | \$8.708 | 100th | 16.000 | P | 20% | | 8/29/2008 | 58 |

Mark-to-Market Report
SC Hedging Plan

Report Date: 8/29/2008

Summary:

| | | | |
|--------------------------------------|-------------|---------------|---------------|
| Closed Positions - 1st Review Period | \$949,450 | \$2,424,270 | \$1,474,820 |
| Closed Positions - 2nd Review Period | \$1,065,640 | \$400,810 | (\$664,830) |
| Closed Positions - 3rd Review Period | \$851,680 | \$795,290 | (\$56,390) |
| Closed Positions - 4th Review Period | \$2,463,690 | \$4,925,500 | \$2,461,810 |
| Closed Positions - 5th Review Period | \$3,369,220 | (\$1,385,730) | (\$4,754,950) |

Mark-to-Market Report
SC Hedging Plan

Closed Positions - Sixth Review Period

| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | Trade Expiration Date | Trade Expiration Price | Realized Value | Net Value Realized Gain or (Loss) |
|--------|-----------------------|--------------|---------------------|----------------------------|--------------------|----------------|---------------------------------|-----------------------|------------------------|----------------|-----------------------------------|
| May-07 | Call (Exercised) | NYMEX | 12/29/2006 | 120,000 | 7.050 | \$0.560 | \$67,200 | 12/29/2006 | \$0.000 | \$0 | (\$67,200) |
| May-07 | Call (Exercised) | NYMEX | 1/4/2007 | 130,000 | 7.100 | \$0.550 | \$71,500 | 1/4/2007 | \$0.000 | \$0 | (\$71,500) |
| May-07 | Sold Futures | NYMEX | 4/25/2007 | 120,000 | 7.689 | | | 4/25/2007 | \$0.000 | \$76,680 | \$76,680 |
| May-07 | Sold Futures | NYMEX | 4/25/2007 | 130,000 | 7.689 | | | 4/25/2007 | \$0.000 | \$76,570 | \$76,570 |
| May-07 | Call (EXPIRED) | NYMEX | 11/6/2006 | 60,000 | 7.950 | \$0.811 | \$48,660 | 4/25/2007 | \$0.000 | \$0 | (\$48,660) |
| May-07 | Put (Expired) | NYMEX | 11/6/2006 | 60,000 | 6.000 | (\$0.280) | (\$16,800) | 4/25/2007 | \$0.000 | \$0 | \$16,800 |
| May-07 | Call (Sold) (Expired) | NYMEX | 11/6/2006 | 60,000 | 13.500 | (\$0.080) | (\$4,800) | 4/25/2007 | \$0.000 | \$0 | \$4,800 |
| May-07 | Call (EXPIRED) | NYMEX | 12/1/2006 | 60,000 | 8.550 | \$0.824 | \$49,440 | 4/25/2007 | \$0.000 | \$0 | (\$49,440) |
| May-07 | Call (Sold) (Expired) | NYMEX | 12/1/2006 | 60,000 | 14.500 | (\$0.060) | (\$3,600) | 4/25/2007 | \$0.000 | \$0 | \$3,600 |
| May-07 | Put (Expired) | NYMEX | 12/29/2006 | 50,000 | 6.150 | (\$0.565) | (\$28,250) | 4/25/2007 | \$0.000 | \$0 | \$28,250 |
| May-07 | Put (Expired) | NYMEX | 12/29/2006 | 70,000 | 6.150 | (\$0.570) | (\$39,900) | 4/25/2007 | \$0.000 | \$0 | \$39,900 |
| May-07 | Put (Expired) | NYMEX | 1/4/2007 | 130,000 | 5.500 | (\$0.280) | (\$36,400) | 4/25/2007 | \$0.000 | \$0 | \$36,400 |
| Jun-07 | Call - Exercised | NYMEX | 1/3/2007 | 130,000 | 7.000 | \$0.720 | \$93,600 | 5/25/2007 | \$0.000 | \$0 | (\$93,600) |
| Jun-07 | Call - Exercised | NYMEX | 1/4/2007 | 140,000 | 7.000 | \$0.710 | \$99,400 | 5/25/2007 | \$0.000 | \$0 | (\$99,400) |
| Jun-07 | Sold Futures | NYMEX | 5/25/2007 | 130,000 | 7.642 | | | 5/25/2007 | \$0.000 | \$83,460 | \$83,460 |
| Jun-07 | Sold Futures | NYMEX | 5/25/2007 | 140,000 | 7.642 | | | 5/25/2007 | \$0.000 | \$89,880 | \$89,880 |
| Jun-07 | Call - Expired | NYMEX | 11/6/2006 | 70,000 | 8.000 | \$0.879 | \$61,530 | 5/25/2007 | \$0.000 | \$0 | (\$61,530) |
| Jun-07 | Put - Expired | NYMEX | 11/6/2006 | 70,000 | 6.000 | (\$0.300) | (\$21,000) | 5/25/2007 | \$0.000 | \$0 | \$21,000 |
| Jun-07 | Call (Sold) - Expired | NYMEX | 11/6/2006 | 70,000 | 13.500 | (\$0.100) | (\$7,000) | 5/25/2007 | \$0.000 | \$0 | \$7,000 |
| Jun-07 | Call - Expired | NYMEX | 12/1/2006 | 60,000 | 8.050 | \$1.104 | \$66,240 | 5/25/2007 | \$0.000 | \$0 | (\$66,240) |
| Jun-07 | Put - Expired | NYMEX | 12/1/2006 | 60,000 | 6.100 | (\$0.230) | (\$13,800) | 5/25/2007 | \$0.000 | \$0 | \$13,800 |
| Jun-07 | Call (Sold) - Expired | NYMEX | 12/1/2006 | 60,000 | 14.000 | (\$0.110) | (\$6,600) | 5/25/2007 | \$0.000 | \$0 | \$6,600 |
| Jun-07 | Put - Expired | NYMEX | 1/3/2007 | 130,000 | 5.500 | (\$0.300) | (\$39,000) | 5/25/2007 | \$0.000 | \$0 | \$39,000 |
| Jun-07 | Call (Sold) - Expired | NYMEX | 1/3/2007 | 130,000 | 10.000 | (\$0.160) | (\$20,800) | 5/25/2007 | \$0.000 | \$0 | \$20,800 |
| Jun-07 | Put - Expired | NYMEX | 1/4/2007 | 140,000 | 5.500 | (\$0.300) | (\$42,000) | 5/25/2007 | \$0.000 | \$0 | \$42,000 |
| Jun-07 | Call (Sold) - Expired | NYMEX | 1/4/2007 | 140,000 | 10.000 | (\$0.150) | (\$21,000) | 5/25/2007 | \$0.000 | \$0 | \$21,000 |
| Jul-07 | Call - Expired | NYMEX | 11/6/2006 | 50,000 | 8.100 | \$0.919 | \$45,950 | 6/26/2007 | \$0.000 | \$0 | (\$45,950) |
| Jul-07 | Put - Expired | NYMEX | 11/6/2006 | 50,000 | 6.000 | (\$0.330) | (\$16,500) | 6/26/2007 | \$0.000 | \$0 | \$16,500 |
| Jul-07 | Call (Sold) - Expired | NYMEX | 11/6/2006 | 50,000 | 14.000 | (\$0.110) | (\$5,500) | 6/26/2007 | \$0.000 | \$0 | \$5,500 |
| Jul-07 | Call - Expired | NYMEX | 12/1/2006 | 60,000 | 8.200 | \$1.164 | \$69,840 | 6/26/2007 | \$0.000 | \$0 | (\$69,840) |
| Jul-07 | Put - Expired | NYMEX | 12/1/2006 | 60,000 | 6.000 | (\$0.240) | (\$14,400) | 6/26/2007 | \$0.000 | \$0 | \$14,400 |
| Jul-07 | Call (Sold) - Expired | NYMEX | 12/1/2006 | 60,000 | 14.000 | (\$0.160) | (\$9,600) | 6/26/2007 | \$0.000 | \$0 | \$9,600 |
| Jul-07 | Call - Expired | NYMEX | 1/4/2007 | 210,000 | 7.250 | \$0.760 | \$159,600 | 6/26/2007 | \$0.000 | \$0 | (\$159,600) |
| Jul-07 | Put - Expired | NYMEX | 1/4/2007 | 210,000 | 5.500 | (\$0.350) | (\$73,500) | 6/26/2007 | \$0.000 | \$0 | \$73,500 |
| Jul-07 | Call (Sold) - Expired | NYMEX | 1/4/2007 | 210,000 | 11.000 | (\$0.150) | (\$31,500) | 6/26/2007 | \$0.000 | \$0 | \$31,500 |
| Jul-07 | Call - Expired | NYMEX | 6/25/2007 | 220,000 | 7.100 | \$0.020 | \$4,400 | 6/26/2007 | \$0.000 | \$0 | (\$4,400) |
| Jul-07 | Put - Expired | NYMEX | 6/25/2007 | 220,000 | 6.850 | (\$0.020) | (\$4,400) | 6/26/2007 | \$0.000 | \$0 | \$4,400 |
| Aug-07 | Put - Exercised | NYMEX | 11/6/2006 | 50,000 | 6.000 | (\$0.370) | (\$18,500) | 7/26/2007 | \$0.000 | \$0 | \$18,500 |
| Aug-07 | Put - Exercised | NYMEX | 12/1/2006 | 60,000 | 6.000 | (\$0.240) | (\$14,400) | 7/26/2007 | \$0.000 | \$0 | \$14,400 |
| Aug-07 | Put - Exercised | NYMEX | 1/4/2007 | 60,000 | 6.000 | (\$0.535) | (\$32,100) | 7/26/2007 | \$0.000 | \$0 | \$32,100 |
| Aug-07 | Put - Exercised | NYMEX | 3/1/2007 | 60,000 | 6.250 | (\$0.200) | (\$12,000) | 7/26/2007 | \$0.000 | \$0 | \$12,000 |
| Aug-07 | Put - Exercised | NYMEX | 6/29/2007 | 110,000 | 6.000 | (\$0.080) | (\$8,800) | 7/26/2007 | \$0.000 | \$0 | \$8,800 |
| Aug-07 | Sold Futures | NYMEX | 7/26/2007 | 280,000 | 5.943 | | | 7/26/2007 | \$0.000 | (\$15,960) | (\$15,960) |
| Aug-07 | Sold Futures | NYMEX | 7/26/2007 | 60,000 | 5.943 | | | 7/26/2007 | \$0.000 | (\$18,420) | (\$18,420) |
| Aug-07 | Call - EXPIRED | NYMEX | 11/6/2006 | 50,000 | 8.350 | \$0.979 | \$48,950 | 7/26/2007 | \$0.000 | \$0 | (\$48,950) |
| Aug-07 | Call (Sold) - EXPIRED | NYMEX | 11/6/2006 | 50,000 | 15.000 | (\$0.130) | (\$6,500) | 7/26/2007 | \$0.000 | \$0 | \$6,500 |
| Aug-07 | Call - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 8.250 | \$1.300 | \$78,000 | 7/26/2007 | \$0.000 | \$0 | (\$78,000) |
| Aug-07 | Call (Sold) - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 14.000 | (\$0.300) | (\$18,000) | 7/26/2007 | \$0.000 | \$0 | \$18,000 |
| Aug-07 | Call - EXPIRED | NYMEX | 1/4/2007 | 60,000 | 6.950 | \$1.050 | \$63,000 | 7/26/2007 | \$0.000 | \$0 | (\$63,000) |
| Aug-07 | Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 60,000 | 11.000 | (\$0.230) | (\$13,800) | 7/26/2007 | \$0.000 | \$0 | \$13,800 |
| Aug-07 | Call - EXPIRED | NYMEX | 2/1/2007 | 50,000 | 9.400 | \$0.540 | \$27,000 | 7/26/2007 | \$0.000 | \$0 | (\$27,000) |
| Aug-07 | Call (Sold) - EXPIRED | NYMEX | 2/1/2007 | 50,000 | 14.000 | (\$0.080) | (\$4,000) | 7/26/2007 | \$0.000 | \$0 | \$4,000 |
| Aug-07 | Call - EXPIRED | NYMEX | 3/1/2007 | 60,000 | 7.950 | \$0.670 | \$40,200 | 7/26/2007 | \$0.000 | \$0 | (\$40,200) |
| Aug-07 | Call - EXPIRED | NYMEX | 6/26/2007 | 160,000 | 7.300 | \$0.280 | \$44,800 | 7/26/2007 | \$0.000 | \$0 | (\$44,800) |
| Aug-07 | Call - EXPIRED | NYMEX | 6/29/2007 | 110,000 | 6.750 | \$0.350 | \$38,500 | 7/26/2007 | \$0.000 | \$0 | (\$38,500) |
| Sep-07 | Put - EXERCISED | NYMEX | 11/3/2006 | 60,000 | 6.000 | (\$0.380) | (\$22,800) | 8/28/2007 | \$0.000 | \$0 | \$22,800 |
| Sep-07 | Put - EXERCISED | NYMEX | 12/1/2006 | 60,000 | 6.000 | (\$0.340) | (\$20,400) | 8/28/2007 | \$0.000 | \$0 | \$20,400 |
| Sep-07 | Put - EXERCISED | NYMEX | 1/4/2007 | 50,000 | 6.000 | (\$0.580) | (\$29,000) | 8/28/2007 | \$0.000 | \$0 | \$29,000 |
| Sep-07 | Put - EXERCISED | NYMEX | 3/1/2007 | 60,000 | 6.250 | (\$0.250) | (\$15,000) | 8/28/2007 | \$0.000 | \$0 | \$15,000 |
| Sep-07 | Put - EXERCISED | NYMEX | 6/29/2007 | 290,000 | 6.000 | (\$0.270) | (\$78,300) | 8/28/2007 | \$0.000 | \$0 | \$78,300 |
| Sep-07 | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$24,420) | (\$24,420) |
| Sep-07 | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$24,420) | (\$24,420) |
| Sep-07 | SOLD FUTURES | NYMEX | 8/28/2007 | 50,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$20,350) | (\$20,350) |
| Sep-07 | SOLD FUTURES | NYMEX | 8/28/2007 | 60,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$39,420) | (\$39,420) |
| Sep-07 | SOLD FUTURES | NYMEX | 8/28/2007 | 290,000 | 5.593 | | | 8/28/2007 | \$0.000 | (\$118,030) | (\$118,030) |
| Sep-07 | Call - EXPIRED | NYMEX | 11/3/2006 | 60,000 | 8.700 | 1.179 | \$70,740 | 8/28/2007 | \$0.000 | \$0 | (\$70,740) |
| Sep-07 | Call (Sold) - EXPIRED | NYMEX | 11/3/2006 | 60,000 | 14.000 | (\$0.320) | (\$19,200) | 8/28/2007 | \$0.000 | \$0 | \$19,200 |
| Sep-07 | Call - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 8.300 | 1.404 | \$84,240 | 8/28/2007 | \$0.000 | \$0 | (\$84,240) |
| Sep-07 | Call (Sold) - EXPIRED | NYMEX | 12/1/2006 | 60,000 | 14.500 | (\$0.300) | (\$18,000) | 8/28/2007 | \$0.000 | \$0 | \$18,000 |
| Sep-07 | Call - EXPIRED | NYMEX | 1/4/2007 | 50,000 | 7.150 | 1.080 | \$54,000 | 8/28/2007 | \$0.000 | \$0 | (\$54,000) |
| Sep-07 | Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 50,000 | 12.000 | (\$0.220) | (\$11,000) | 8/28/2007 | \$0.000 | \$0 | \$11,000 |
| Sep-07 | Call - EXPIRED | NYMEX | 2/1/2007 | 60,000 | 10.000 | 0.550 | \$33,000 | 8/28/2007 | \$0.000 | \$0 | (\$33,000) |
| Sep-07 | Call (Sold) - EXPIRED | NYMEX | 2/1/2007 | 60,000 | 15.000 | (\$0.100) | (\$6,000) | 8/28/2007 | \$0.000 | \$0 | \$6,000 |
| Sep-07 | Call - EXPIRED | NYMEX | 3/1/2007 | 60,000 | 8.150 | 0.726 | \$43,560 | 8/28/2007 | \$0.000 | \$0 | (\$43,560) |
| Sep-07 | Call - EXPIRED | NYMEX | 6/29/2007 | 290,000 | 7.050 | 0.540 | \$156,600 | 8/28/2007 | \$0.000 | \$0 | (\$156,600) |
| Oct-07 | Call - EXPIRED | NYMEX | 11/3/2006 | 90,000 | 8.650 | 1.310 | \$117,900 | 9/26/2007 | \$0.000 | \$0 | (\$117,900) |
| Oct-07 | Put - EXPIRED | NYMEX | 11/3/2006 | 90,000 | 6.000 | (\$0.411) | (\$36,990) | 9/26/2007 | \$0.000 | \$0 | \$36,990 |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 11/3/2006 | 90,000 | 14.000 | (\$0.420) | (\$37,800) | 9/26/2007 | \$0.000 | \$0 | \$37,800 |
| Oct-07 | Call - EXPIRED | NYMEX | 12/1/2006 | 80,000 | 8.400 | 1.508 | \$120,640 | 9/26/2007 | \$0.000 | \$0 | (\$120,640) |

| | | | | | | | | | | | |
|--------|-----------------------|-------|------------|---------|--------|---------|-------------|------------|---------|-------------|---------------|
| Oct-07 | Put - EXPIRED | NYMEX | 12/1/2006 | 80,000 | 6.000 | (0.400) | (\$32,000) | 9/26/2007 | \$0.000 | \$0 | \$32,000 |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 12/1/2006 | 80,000 | 15.000 | (0.344) | (\$27,520) | 9/26/2007 | \$0.000 | \$0 | \$27,520 |
| Oct-07 | Call - EXPIRED | NYMEX | 1/4/2007 | 90,000 | 7.200 | 1.230 | \$110,700 | 9/26/2007 | \$0.000 | \$0 | (\$110,700) |
| Oct-07 | Put - EXPIRED | NYMEX | 1/4/2007 | 90,000 | 6.000 | (0.620) | (\$55,800) | 9/26/2007 | \$0.000 | \$0 | \$55,800 |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 1/4/2007 | 90,000 | 12.000 | (0.330) | (\$29,700) | 9/26/2007 | \$0.000 | \$0 | \$29,700 |
| Oct-07 | Call - EXPIRED | NYMEX | 2/1/2007 | 90,000 | 8.600 | 1.000 | \$90,000 | 9/26/2007 | \$0.000 | \$0 | (\$90,000) |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 2/1/2007 | 90,000 | 13.000 | (0.240) | (\$21,600) | 9/26/2007 | \$0.000 | \$0 | \$21,600 |
| Oct-07 | Call - EXPIRED | NYMEX | 3/1/2007 | 90,000 | 8.050 | 0.920 | \$82,800 | 9/26/2007 | \$0.000 | \$0 | (\$82,800) |
| Oct-07 | Put - EXPIRED | NYMEX | 3/1/2007 | 90,000 | 6.250 | (0.320) | (\$28,800) | 9/26/2007 | \$0.000 | \$0 | \$28,800 |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 3/1/2007 | 90,000 | 13.000 | (0.160) | (\$14,400) | 9/26/2007 | \$0.000 | \$0 | \$14,400 |
| Oct-07 | Call - EXPIRED | NYMEX | 6/29/2007 | 430,000 | 8.450 | 0.420 | \$180,600 | 9/26/2007 | \$0.000 | \$0 | (\$180,600) |
| Oct-07 | Call (Sold) - EXPIRED | NYMEX | 6/29/2007 | 430,000 | 11.000 | (0.140) | (\$60,200) | 9/26/2007 | \$0.000 | \$0 | \$60,200 |
| | | | | | | | | | | | |
| Nov-07 | Call - EXPIRED | NYMEX | 9/22/2006 | 80,000 | 9.400 | 1.120 | \$89,600 | 10/26/2007 | \$0.000 | \$0 | (\$89,600) |
| Nov-07 | Put - EXPIRED | NYMEX | 9/22/2006 | 80,000 | 5.500 | (0.350) | (\$28,000) | 10/26/2007 | \$0.000 | \$0 | \$28,000 |
| Nov-07 | Call (Sold) - EXPIRED | NYMEX | 9/22/2006 | 80,000 | 14.000 | (0.450) | (\$36,000) | 10/26/2007 | \$0.000 | \$0 | \$36,000 |
| Nov-07 | Call - EXPIRED | NYMEX | 7/2/2007 | 220,000 | 8.150 | 0.794 | \$174,680 | 10/26/2007 | \$0.000 | \$0 | (\$174,680) |
| Nov-07 | Put - EXPIRED | NYMEX | 7/2/2007 | 220,000 | 6.800 | (0.480) | (\$105,600) | 10/26/2007 | \$0.000 | \$0 | \$105,600 |
| Nov-07 | Call - EXPIRED | NYMEX | 7/25/2007 | 160,000 | 7.350 | 0.860 | \$137,600 | 10/26/2007 | \$0.000 | \$0 | (\$137,600) |
| Nov-07 | Put - EXPIRED | NYMEX | 7/25/2007 | 160,000 | 6.000 | (0.370) | (\$59,200) | 10/26/2007 | \$0.000 | \$0 | \$59,200 |
| Nov-07 | Call (Sold) - EXPIRED | NYMEX | 7/25/2007 | 160,000 | 11.000 | (0.190) | (\$30,400) | 10/26/2007 | \$0.000 | \$0 | \$30,400 |
| Nov-07 | Call - EXPIRED | NYMEX | 8/23/2007 | 160,000 | 7.300 | 0.565 | \$90,400 | 10/26/2007 | \$0.000 | \$0 | (\$90,400) |
| Nov-07 | Put - EXPIRED | NYMEX | 8/23/2007 | 160,000 | 5.800 | (0.300) | (\$48,000) | 10/26/2007 | \$0.000 | \$0 | \$48,000 |
| Nov-07 | Call - EXPIRED | NYMEX | 10/3/2007 | 140,000 | 9.150 | 0.040 | \$5,600 | 10/26/2007 | \$0.000 | \$0 | (\$5,600) |
| Nov-07 | Put - EXPIRED | NYMEX | 10/3/2007 | 140,000 | 6.250 | (0.053) | (\$7,420) | 10/26/2007 | \$0.000 | \$0 | \$7,420 |
| | | | | | | | | | | | |
| Dec-07 | Call - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 10.250 | 1.030 | \$103,000 | 11/8/2007 | \$0.000 | \$0 | (\$103,000) |
| Dec-07 | Put - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 7.000 | (0.160) | (\$16,000) | 11/8/2007 | \$0.000 | \$0 | \$16,000 |
| Dec-07 | Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 100,000 | 13.500 | (0.390) | (\$39,000) | 11/8/2007 | \$0.000 | \$0 | \$39,000 |
| Dec-07 | Call - EXPIRED | NYMEX | 7/3/2007 | 100,000 | 8.600 | 1.055 | \$105,500 | 11/8/2007 | \$0.000 | \$0 | (\$105,500) |
| Dec-07 | Put - EXPIRED | NYMEX | 7/3/2007 | 100,000 | 6.700 | (0.270) | (\$27,000) | 11/8/2007 | \$0.000 | \$0 | \$27,000 |
| Dec-07 | Call (Sold) - EXPIRED | NYMEX | 7/3/2007 | 100,000 | 12.000 | (0.330) | (\$33,000) | 11/8/2007 | \$0.000 | \$0 | \$33,000 |
| Dec-07 | Call - EXPIRED | NYMEX | 8/1/2007 | 100,000 | 8.750 | 0.900 | \$90,000 | 11/8/2007 | \$0.000 | \$0 | (\$90,000) |
| Dec-07 | Put - EXPIRED | NYMEX | 8/1/2007 | 100,000 | 6.750 | (0.310) | (\$31,000) | 11/8/2007 | \$0.000 | \$0 | \$31,000 |
| Dec-07 | Call (Sold) - EXPIRED | NYMEX | 8/1/2007 | 100,000 | 12.250 | (0.260) | (\$26,000) | 11/8/2007 | \$0.000 | \$0 | \$26,000 |
| Dec-07 | Call - EXPIRED | NYMEX | 8/23/2007 | 300,000 | 8.600 | 0.530 | \$159,000 | 11/8/2007 | \$0.000 | \$0 | (\$159,000) |
| Dec-07 | Put - EXPIRED | NYMEX | 8/23/2007 | 300,000 | 6.300 | (0.220) | (\$66,000) | 11/8/2007 | \$0.000 | \$0 | \$66,000 |
| Dec-07 | Call - EXPIRED | NYMEX | 9/4/2007 | 190,000 | 7.950 | 0.540 | \$102,600 | 11/8/2007 | \$0.000 | \$0 | (\$102,600) |
| Dec-07 | Put - EXPIRED | NYMEX | 9/4/2007 | 190,000 | 6.350 | (0.260) | (\$49,400) | 11/8/2007 | \$0.000 | \$0 | \$49,400 |
| Dec-07 | Call - EXPIRED | NYMEX | 10/3/2007 | 200,000 | 7.950 | 0.580 | \$116,000 | 11/8/2007 | \$0.000 | \$0 | (\$116,000) |
| Dec-07 | Put - EXPIRED | NYMEX | 10/3/2007 | 200,000 | 6.700 | (0.120) | (\$24,000) | 11/8/2007 | \$0.000 | \$0 | \$24,000 |
| | | | | | | | | | | | |
| Jan-08 | Call - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 10.500 | 1.185 | \$130,350 | 12/26/2007 | \$0.000 | \$0 | (\$130,350) |
| Jan-08 | Put - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 7.000 | (0.160) | (\$17,600) | 12/26/2007 | \$0.000 | \$0 | \$17,600 |
| Jan-08 | Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 110,000 | 13.500 | (0.550) | (\$60,500) | 12/26/2007 | \$0.000 | \$0 | \$60,500 |
| Jan-08 | Call - EXPIRED | NYMEX | 7/2/2007 | 110,000 | 9.050 | 1.100 | \$121,000 | 12/26/2007 | \$0.000 | \$0 | (\$121,000) |
| Jan-08 | Put - EXPIRED | NYMEX | 7/2/2007 | 110,000 | 6.500 | (0.200) | (\$22,000) | 12/26/2007 | \$0.000 | \$0 | \$22,000 |
| Jan-08 | Call (Sold) - EXPIRED | NYMEX | 7/2/2007 | 110,000 | 13.000 | (0.350) | (\$38,500) | 12/26/2007 | \$0.000 | \$0 | \$38,500 |
| Jan-08 | Call - EXPIRED | NYMEX | 8/1/2007 | 110,000 | 9.450 | 0.946 | \$104,060 | 12/26/2007 | \$0.000 | \$0 | (\$104,060) |
| Jan-08 | Put - EXPIRED | NYMEX | 8/1/2007 | 110,000 | 6.750 | (0.285) | (\$31,350) | 12/26/2007 | \$0.000 | \$0 | \$31,350 |
| Jan-08 | Call (Sold) - EXPIRED | NYMEX | 8/1/2007 | 110,000 | 13.500 | (0.285) | (\$31,350) | 12/26/2007 | \$0.000 | \$0 | \$31,350 |
| Jan-08 | Call - EXPIRED | NYMEX | 9/6/2007 | 540,000 | 8.400 | 0.670 | \$361,800 | 12/26/2007 | \$0.000 | \$0 | (\$361,800) |
| Jan-08 | Put - EXPIRED | NYMEX | 9/6/2007 | 540,000 | 6.450 | (0.200) | (\$108,000) | 12/26/2007 | \$0.000 | \$0 | \$108,000 |
| Jan-08 | Call - EXPIRED | NYMEX | 11/26/2007 | 220,000 | 8.400 | 0.395 | \$86,900 | 12/26/2007 | \$0.000 | \$0 | (\$86,900) |
| Jan-08 | Put - EXPIRED | NYMEX | 11/26/2007 | 220,000 | 7.000 | (0.080) | (\$17,600) | 12/26/2007 | \$0.000 | \$0 | \$17,600 |
| | | | | | | | | | | | |
| Feb-08 | Call - EXPIRED | NYMEX | 6/5/2007 | 90,000 | 10.450 | 1.350 | \$121,500 | 1/29/2008 | \$0.000 | \$0 | (\$121,500) |
| Feb-08 | Put - EXPIRED | NYMEX | 6/5/2007 | 90,000 | 7.000 | (0.200) | (\$18,000) | 1/29/2008 | \$0.000 | \$0 | \$18,000 |
| Feb-08 | Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 90,000 | 13.500 | (0.670) | (\$60,300) | 1/29/2008 | \$0.000 | \$0 | \$60,300 |
| Feb-08 | Call - EXPIRED | NYMEX | 7/2/2007 | 80,000 | 8.700 | 1.340 | \$107,200 | 1/29/2008 | \$0.000 | \$0 | (\$107,200) |
| Feb-08 | Put - EXPIRED | NYMEX | 7/2/2007 | 80,000 | 6.500 | (0.250) | (\$20,000) | 1/29/2008 | \$0.000 | \$0 | \$20,000 |
| Feb-08 | Call (Sold) - EXPIRED | NYMEX | 7/2/2007 | 80,000 | 12.000 | (0.550) | (\$44,000) | 1/29/2008 | \$0.000 | \$0 | \$44,000 |
| Feb-08 | Call - EXPIRED | NYMEX | 8/1/2007 | 90,000 | 9.550 | 1.006 | \$90,540 | 1/29/2008 | \$0.000 | \$0 | (\$90,540) |
| Feb-08 | Put - EXPIRED | NYMEX | 8/1/2007 | 90,000 | 6.500 | (0.270) | (\$24,300) | 1/29/2008 | \$0.000 | \$0 | \$24,300 |
| Feb-08 | Call (Sold) - EXPIRED | NYMEX | 8/1/2007 | 90,000 | 13.500 | (0.360) | (\$32,400) | 1/29/2008 | \$0.000 | \$0 | \$32,400 |
| Feb-08 | Call - EXPIRED | NYMEX | 9/6/2007 | 420,000 | 8.500 | 0.720 | \$302,400 | 1/29/2008 | \$0.000 | \$0 | (\$302,400) |
| Feb-08 | Put - EXPIRED | NYMEX | 9/6/2007 | 420,000 | 6.450 | (0.250) | (\$105,000) | 1/29/2008 | \$0.000 | \$0 | \$105,000 |
| Feb-08 | Call - Exercised | NYMEX | 11/30/2007 | 170,000 | 8.000 | \$0.425 | \$72,250 | 1/28/2008 | \$0.00 | \$0.00 | (\$72,250.00) |
| Feb-08 | Sold Futures | NYMEX | 1/28/2008 | 170,000 | 8.101 | | | 1/28/2008 | \$0.00 | \$17,190.65 | \$17,190.65 |
| Feb-08 | Call (Sold) - EXPIRED | NYMEX | 11/30/2007 | 170,000 | 10.100 | (0.100) | (\$17,000) | 1/29/2008 | \$0.000 | \$0 | \$17,000 |
| | | | | | | | | | | | |
| Mar-08 | Call - EXPIRED | NYMEX | 6/5/2007 | 70,000 | 10.250 | 1.400 | \$98,000 | 2/27/2008 | \$0.000 | \$0 | (\$98,000) |
| Mar-08 | Put - EXPIRED | NYMEX | 6/5/2007 | 70,000 | 6.750 | (0.220) | (\$15,400) | 2/27/2008 | \$0.000 | \$0 | \$15,400 |
| Mar-08 | Call (Sold) - EXPIRED | NYMEX | 6/5/2007 | 70,000 | 13.500 | (0.700) | (\$49,000) | 2/27/2008 | \$0.000 | \$0 | \$49,000 |
| Mar-08 | Call - Exercised | NYMEX | 7/3/2007 | 60,000 | 8.650 | 1.335 | \$80,100 | 2/26/2008 | \$0.00 | \$0.00 | (\$80,100.00) |
| Mar-08 | Sold Futures | NYMEX | 2/26/2008 | 60,000 | 9.206 | | | 2/26/2008 | \$0.00 | \$33,360.00 | \$33,360.00 |
| Mar-08 | Put - EXPIRED | NYMEX | 7/3/2007 | 60,000 | 6.500 | (0.330) | (\$19,800) | 2/27/2008 | \$0.000 | \$0 | \$19,800 |
| Mar-08 | Call (Sold) - EXPIRED | NYMEX | 7/3/2007 | 60,000 | 13.100 | (0.450) | (\$27,000) | 2/27/2008 | \$0.000 | \$0 | \$27,000 |
| Mar-08 | Call - EXPIRED | NYMEX | 8/1/2007 | 70,000 | 9.750 | 1.020 | \$71,400 | 2/27/2008 | \$0.000 | \$0 | (\$71,400) |
| Mar-08 | Put - EXPIRED | NYMEX | 8/1/2007 | 70,000 | 6.250 | (0.260) | (\$18,200) | 2/27/2008 | \$0.000 | \$0 | \$18,200 |
| Mar-08 | Call (Sold) - EXPIRED | NYMEX | 8/1/2007 | 70,000 | 13.500 | (0.420) | (\$29,400) | 2/27/2008 | \$ | | |

Mark-to-Market Report
SC Hedging Plan

Closed Positions - Seventh Review Period

| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | Trade Expiration Date | Trade Expiration Price | Realized Value | Net Value Realized Gain or (Loss) |
|------------------------------|-----------------------------|--------------|---------------------|---|--------------------|----------------|---------------------------------|-----------------------|------------------------|----------------|-----------------------------------|
| May-08 | Call (Bought)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 7.650 | \$0.690 | \$20,700 | 9/7/2007 | \$0.000 | \$0 | (\$20,700) |
| May-08 | Put (Sold)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 6.000 | -\$0.270 | (\$8,100) | 9/7/2007 | \$0.000 | \$0 | \$8,100 |
| May-08 | Call (Sold)- OFFSET | NYMEX | 9/4/2007 | 30,000 | 11.000 | -\$0.130 | (\$3,900) | 9/7/2007 | \$0.000 | \$0 | \$3,900 |
| May-08 | Call (Sold)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 7.650 | (0.660) | (\$19,800) | 9/7/2007 | \$0.000 | \$0 | \$19,800 |
| May-08 | Put (Bought)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 6.000 | 0.240 | \$7,200 | 9/7/2007 | \$0.000 | \$0 | (\$7,200) |
| May-08 | Call (Bought)- OFFSET | NYMEX | 9/7/2007 | 30,000 | 11.000 | 0.120 | \$3,600 | 9/7/2007 | \$0.000 | \$0 | (\$3,600) |
| May-08 | Call (Bought)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 7.650 | \$0.690 | \$62,100 | 9/10/2007 | \$0.000 | \$0 | (\$62,100) |
| May-08 | Put (Sold)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 6.000 | -\$0.270 | (\$24,300) | 9/10/2007 | \$0.000 | \$0 | \$24,300 |
| May-08 | Call (Sold)- OFFSET | NYMEX | 9/4/2007 | 90,000 | 11.000 | -\$0.130 | (\$11,700) | 9/10/2007 | \$0.000 | \$0 | \$11,700 |
| May-08 | Call (Sold)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 7.650 | (0.700) | (\$63,000) | 9/10/2007 | \$0.000 | \$0 | \$63,000 |
| May-08 | Put (Bought)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 6.000 | 0.250 | \$22,500 | 9/10/2007 | \$0.000 | \$0 | (\$22,500) |
| May-08 | Call (Bought)- OFFSET | NYMEX | 9/10/2007 | 90,000 | 11.000 | 0.150 | \$13,500 | 9/10/2007 | \$0.000 | \$0 | (\$13,500) |
| May-08 | Call - Exercised | NYMEX | 8/30/2007 | 120,000 | 7.950 | 0.613 | \$73,560 | 4/25/2008 | \$0.000 | \$0.00 | (\$73,560) |
| May-08 | Sold Futures | NYMEX | 4/25/2008 | 120,000 | 10.964 | | | 4/25/2008 | \$0.00 | \$361,658.16 | \$361,658.16 |
| May-08 | Call - Exercised | NYMEX | 12/7/2007 | 120,000 | 8.100 | 0.430 | \$51,600 | 4/25/2008 | \$0.000 | \$0.00 | (\$51,600) |
| May-08 | Sold Futures | NYMEX | 4/25/2008 | 120,000 | 10.964 | | | 4/25/2008 | \$0.00 | \$343,658.16 | \$343,658.16 |
| May-08 | Call - Exercised | NYMEX | 3/3/2008 | 60,000 | 9.700 | 0.545 | \$32,700 | 4/25/2008 | \$0.000 | \$0.00 | (\$32,700) |
| May-08 | Sold Futures | NYMEX | 4/25/2008 | 60,000 | 10.964 | | | 4/25/2008 | \$0.00 | \$75,829.08 | \$75,829.08 |
| May-08 | Put - EXPIRED | NYMEX | 8/30/2007 | 120,000 | 6.250 | (0.320) | (\$38,400) | 4/28/2008 | \$0.000 | \$0 | \$38,400 |
| May-08 | Put - EXPIRED | NYMEX | 12/7/2007 | 120,000 | 5.500 | (0.070) | (\$8,400) | 4/28/2008 | \$0.000 | \$0 | \$8,400 |
| May-08 | Call (Sold) - EXPIRED | NYMEX | 12/7/2007 | 120,000 | 11.000 | (0.070) | (\$8,400) | 4/28/2008 | \$0.000 | \$0 | \$8,400 |
| May-08 | Put - EXERCISED | NYMEX | 4/25/2008 | 50,000 | 11.000 | (0.070) | (\$3,500) | 4/28/2008 | \$0.000 | \$0 | \$3,500 |
| May-08 | SOLD FUTURES | NYMEX | 4/28/2008 | 50,000 | 10.990 | | | 4/28/2008 | \$0.000 | \$500 | \$500 |
| Jun-08 | Call - Exercised | NYMEX | 11/5/2007 | 70,000 | 9.900 | 0.430 | \$30,100 | 5/27/2008 | \$0.00 | \$0.00 | (\$30,100.00) |
| Jun-08 | Sold Futures | NYMEX | 5/27/2008 | 70,000 | 11.801 | | | 5/27/2008 | \$0.00 | \$133,070.00 | \$133,070.00 |
| Jun-08 | Call (Sold) - Expired | NYMEX | 11/5/2007 | 70,000 | 13.000 | (0.100) | (\$7,000) | 5/28/2008 | \$0.000 | \$0 | \$7,000 |
| Jun-08 | Call - Exercised | NYMEX | 12/7/2007 | 190,000 | 8.250 | 0.492 | \$93,480 | 5/27/2008 | \$0.00 | \$0.00 | (\$93,480.00) |
| Jun-08 | all (Sold) - Option Assignm | NYMEX | 12/7/2007 | 190,000 | 11.000 | (0.100) | (\$19,000) | 5/27/2008 | \$0.00 | \$0.00 | \$19,000.00 |
| Jun-08 | Option Assigned | | 5/27/2008 | 190,000 | | | \$0 | | \$0.000 | \$522,500 | \$522,500 |
| Jun-08 | Call - Exercised | NYMEX | 3/3/2008 | 70,000 | 10.100 | 0.564 | \$39,480 | 5/27/2008 | \$0.00 | \$0.00 | (\$39,480.00) |
| Jun-08 | Sold Futures | NYMEX | 5/27/2008 | 70,000 | 11.801 | | | 5/27/2008 | \$0.00 | \$119,070.00 | \$119,070.00 |
| Jun-08 | Put - Expired | NYMEX | 12/7/2007 | 190,000 | 5.500 | (0.100) | (\$19,000) | 5/28/2008 | \$0.00 | \$0.00 | \$19,000.00 |
| Jul-08 | Call - Exercised | NYMEX | 11/5/2007 | 50,000 | 9.850 | 0.465 | \$23,250 | 6/25/2008 | \$0.00 | \$0.00 | (\$23,250.00) |
| Jul-08 | Sold Futures | NYMEX | 6/25/2008 | 50,000 | 12.700 | | | 6/25/2008 | \$0.00 | \$142,500.00 | \$142,500.00 |
| Jul-08 | Call (Sold) - Expired | NYMEX | 11/5/2007 | 50,000 | 13.000 | (0.130) | (\$6,500) | 6/25/2008 | \$0.000 | \$0 | \$6,500 |
| Jul-08 | Call - Exercised | NYMEX | 12/6/2007 | 60,000 | 8.550 | 0.530 | \$31,800 | 6/25/2008 | \$0.00 | \$0.00 | (\$31,800.00) |
| Jul-08 | Put - Expired | NYMEX | 12/6/2007 | 60,000 | 5.750 | (0.130) | (\$7,800) | 6/25/2008 | \$0.00 | \$0.00 | \$7,800.00 |
| Jul-08 | Call (Sold) | NYMEX | 12/6/2007 | 60,000 | 12.000 | (0.100) | (\$6,000) | 6/25/2008 | \$0.000 | \$207,000.00 | \$213,000 |
| Jul-08 | Call - Exercised | NYMEX | 1/4/2008 | 50,000 | 8.350 | 0.555 | \$27,750 | 6/25/2008 | \$0.00 | \$0.00 | (\$27,750.00) |
| Jul-08 | Call (Sold) | NYMEX | 1/4/2008 | 50,000 | 11.500 | (0.080) | (\$4,000) | 6/25/2008 | \$0.000 | \$157,500.00 | \$161,500 |
| Jul-08 | Call - Exercised | NYMEX | 2/1/2008 | 60,000 | 9.000 | 0.345 | \$20,700 | 6/25/2008 | \$0.00 | \$0.00 | (\$20,700.00) |
| Jul-08 | Sold Futures | NYMEX | 6/25/2008 | 60,000 | 12.753 | | | 6/25/2008 | \$0.00 | \$225,180.00 | \$225,180.00 |
| Jul-08 | Call - Exercised | NYMEX | 3/3/2008 | 50,000 | 10.450 | 0.550 | \$27,500 | 6/25/2008 | \$0.00 | \$0.00 | (\$27,500.00) |
| Jul-08 | Sold Futures | NYMEX | 6/25/2008 | 50,000 | 12.753 | | | 6/25/2008 | \$0.00 | \$115,150.00 | \$115,150.00 |
| Aug-08 | Put - OFFSET | NYMEX | 12/7/2007 | 60,000 | 5.500 | (0.140) | (\$8,400) | 3/12/2008 | \$0.000 | \$0 | \$8,400 |
| Aug-08 | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 60,000 | 5.500 | 0.004 | \$240 | 3/12/2008 | \$0.000 | \$0 | (\$240) |
| Aug-08 | Put - OFFSET | NYMEX | 1/3/2008 | 50,000 | 6.000 | (0.150) | (\$7,500) | 3/12/2008 | \$0.000 | \$0 | \$7,500 |
| Aug-08 | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 50,000 | 6.000 | 0.007 | \$350 | 3/12/2008 | \$0.000 | \$0 | (\$350) |
| Aug-08 | Call - Expired | NYMEX | 11/5/2007 | 50,000 | 10.150 | 0.535 | \$26,750 | 7/29/2008 | \$0.000 | \$0 | (\$26,750) |
| Aug-08 | Call (Sold) - Expired | NYMEX | 11/5/2007 | 50,000 | 13.000 | (0.200) | (\$10,000) | 7/29/2008 | \$0.000 | \$0 | \$10,000 |
| Aug-08 | Call (Sold) - Expired | NYMEX | 12/7/2007 | 60,000 | 12.000 | (0.140) | (\$8,400) | 7/29/2008 | \$0.000 | \$0 | \$8,400 |
| Aug-08 | Call - Exercised | NYMEX | 12/7/2007 | 60,000 | 8.700 | 0.580 | \$34,800 | 7/28/2008 | \$0.00 | \$0.00 | (\$34,800.00) |
| Aug-08 | Sold Futures | NYMEX | 7/28/2008 | 60,000 | 9.163 | | | 7/28/2008 | \$0.00 | \$27,780.00 | \$27,780.00 |
| Aug-08 | Call (Sold) - Expired | NYMEX | 1/3/2008 | 50,000 | 12.000 | (0.150) | (\$7,500) | 7/29/2008 | \$0.000 | \$0 | \$7,500 |
| Aug-08 | Call - Exercised | NYMEX | 1/3/2008 | 50,000 | 8.400 | 0.770 | \$38,500 | 7/28/2008 | \$0.00 | \$0.00 | (\$38,500.00) |
| Aug-08 | Sold Futures | NYMEX | 7/28/2008 | 50,000 | 9.163 | | | 7/28/2008 | \$0.00 | \$38,150.00 | \$38,150.00 |
| Aug-08 | Call - Exercised | NYMEX | 2/1/2008 | 60,000 | 8.850 | 0.517 | \$31,020 | 7/28/2008 | \$0.00 | \$0.00 | (\$31,020.00) |
| Aug-08 | Sold Futures | NYMEX | 7/28/2008 | 60,000 | 9.163 | | | 7/28/2008 | \$0.00 | \$18,780.00 | \$18,780.00 |
| Aug-08 | Call - Expired | NYMEX | 3/3/2008 | 50,000 | 11.000 | 0.550 | \$27,500 | 7/29/2008 | \$0.000 | \$0 | (\$27,500) |
| Sep-08 | Put - OFFSET | NYMEX | 12/6/2007 | 60,000 | 5.500 | (0.190) | (\$11,400) | 3/12/2008 | \$0.000 | \$0 | \$11,400 |
| Sep-08 | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 60,000 | 5.500 | 0.010 | \$600 | 3/12/2008 | \$0.000 | \$0 | (\$600) |
| Sep-08 | Put - OFFSET | NYMEX | 1/3/2008 | 50,000 | 6.000 | (0.215) | (\$10,750) | 3/13/2008 | \$0.000 | \$0 | \$10,750 |
| Sep-08 | Put(Bought) - OFFSET | NYMEX | 3/13/2008 | 50,000 | 6.000 | 0.017 | \$850 | 3/13/2008 | \$0.000 | \$0 | (\$850) |
| Sep-08 | Call - Expired | NYMEX | 11/5/2007 | 60,000 | 10.400 | 0.620 | \$37,200 | 8/27/2008 | \$0.000 | \$0 | (\$37,200) |
| Sep-08 | Call (Sold) - Expired | NYMEX | 11/5/2007 | 60,000 | 13.000 | (0.285) | (\$17,100) | 8/27/2008 | \$0.000 | \$0 | \$17,100 |
| Sep-08 | Call - Expired | NYMEX | 12/6/2007 | 60,000 | 8.700 | 0.710 | \$42,600 | 8/27/2008 | \$0.000 | \$0 | (\$42,600) |
| Sep-08 | Call (Sold) - Expired | NYMEX | 12/6/2007 | 60,000 | 12.000 | (0.220) | (\$13,200) | 8/27/2008 | \$0.000 | \$0 | \$13,200 |
| Sep-08 | Call - Expired | NYMEX | 1/3/2008 | 50,000 | 8.400 | 0.900 | \$45,000 | 8/27/2008 | \$0.000 | \$0 | (\$45,000) |
| Sep-08 | Call (Sold) - Expired | NYMEX | 1/3/2008 | 50,000 | 12.000 | (0.215) | (\$10,750) | 8/27/2008 | \$0.000 | \$0 | \$10,750 |
| Sep-08 | Call - Expired | NYMEX | 2/1/2008 | 60,000 | 9.350 | 0.485 | \$29,100 | 8/27/2008 | \$0.000 | \$0 | (\$29,100) |
| Sep-08 | Call - Expired | NYMEX | 3/4/2008 | 60,000 | 10.350 | 0.794 | \$47,640 | 8/27/2008 | \$0.000 | \$0 | (\$47,640) |
| Sep-08 | Call (Sold) - Expired | NYMEX | 3/4/2008 | 60,000 | 14.000 | (0.230) | (\$13,800) | 8/27/2008 | \$0.000 | \$0 | \$13,800 |
| Sep-08 | Call - Expired | NYMEX | 8/5/2008 | 290,000 | 11.000 | 0.050 | \$14,500 | 8/27/2008 | \$0.000 | \$0 | (\$14,500) |
| Sep-08 | Put - Expired | NYMEX | 8/5/2008 | 290,000 | 7.450 | (0.060) | (\$17,400) | 8/27/2008 | \$0.000 | \$0 | \$17,400 |
| Oct-08 | Put - OFFSET | NYMEX | 12/7/2007 | 80,000 | 4.900 | (0.130) | (\$10,400) | 3/12/2008 | \$0.000 | \$0 | \$10,400 |
| Oct-08 | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 80,000 | 4.900 | 0.010 | \$800 | 3/12/2008 | \$0.000 | \$0 | (\$800) |
| Oct-08 | Put - OFFSET | NYMEX | 1/3/2008 | 90,000 | 5.800 | (0.230) | (\$20,700) | 3/12/2008 | \$0.000 | \$0 | \$20,700 |
| Oct-08 | Put(Bought) - OFFSET | NYMEX | 3/12/2008 | 90,000 | 5.800 | 0.032 | \$2,880 | 3/12/2008 | \$0.000 | \$0 | (\$2,880) |
| SUMMARY: | | | | 6,020,000 | | | \$535,750 | | | \$2,488,325 | \$1,952,575 |
| | | | | * Underlying Price of Exercised Call Option | | | | | | | |
| SUMMARY OF CLOSED POSITIONS: | | | | | | | \$12,207,280 | | | \$10,808,446 | -\$1,398,834 |

G:\gasAccounting\GASAC\DEFERRERD-Carolina\2008\SC Hedge Activity Report - FiledHedging Position and Mark-to-Market as of August 29, 2008

| Open Positions - South Carolina | | | | | | | | | | |
|---------------------------------|-------------|--------------|---------------------|----------------------------|--------------------|----------------|---------------------------------|-----------------------------------|----------------------|--|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | Net Value (Original Cost vs. Current Market Value) |
| Jun-09 | Call | NYMEX | 8/20/2008 | 130,000 | 9.300 | 0.820 | \$106,600 | \$0.863 | \$112,190 | \$5,590 |
| Jun-09 | Put | NYMEX | 8/20/2008 | 130,000 | 7.000 | (0.300) | (\$39,000) | -\$0.374 | (\$48,620) | (\$9,620) |
| Jul-09 | Call | NYMEX | 8/11/2008 | 110,000 | 9.750 | 0.815 | \$89,650 | \$0.830 | \$91,300 | \$1,650 |
| Jul-09 | Put | NYMEX | 8/11/2008 | 110,000 | 7.000 | (0.270) | (\$29,700) | -\$0.408 | (\$44,880) | (\$15,180) |
| Jul-09 | Call | NYMEX | 8/20/2008 | 110,000 | 9.100 | 1.000 | \$110,000 | \$1.027 | \$112,970 | \$2,970 |
| Jul-09 | Put | NYMEX | 8/20/2008 | 110,000 | 7.000 | (0.330) | (\$36,300) | -\$0.408 | (\$44,880) | (\$8,580) |
| Jul-09 | Call (Sold) | NYMEX | 8/20/2008 | 110,000 | 14.000 | (0.150) | (\$16,500) | -\$0.208 | (\$22,880) | (\$6,380) |
| Aug-09 | Call | NYMEX | 8/11/2008 | 110,000 | 10.000 | 0.835 | \$91,850 | \$0.890 | \$97,900 | \$6,050 |
| Aug-09 | Put | NYMEX | 8/11/2008 | 110,000 | 7.000 | (0.290) | (\$31,900) | -\$0.469 | (\$51,590) | (\$19,690) |
| Aug-09 | Call | NYMEX | 8/20/2008 | 110,000 | 9.250 | 1.025 | \$112,750 | \$1.107 | \$121,770 | \$9,020 |
| Aug-09 | Put | NYMEX | 8/20/2008 | 110,000 | 7.000 | (0.340) | (\$37,400) | -\$0.469 | (\$51,590) | (\$14,190) |
| Aug-09 | Call (Sold) | NYMEX | 8/20/2008 | 110,000 | 15.000 | (0.160) | (\$17,600) | -\$0.219 | (\$24,090) | (\$6,490) |
| Sep-09 | Call | NYMEX | 8/11/2008 | 60,000 | 10.200 | 0.885 | \$53,100 | \$0.882 | \$52,920 | (\$180) |
| Sep-09 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.340) | (\$20,400) | -\$0.472 | (\$28,320) | (\$7,920) |
| Sep-09 | Call | NYMEX | 8/29/2008 | 170,000 | 9.800 | 1.100 | \$187,000 | \$0.985 | \$167,450 | (\$19,550) |
| Sep-09 | Put | NYMEX | 8/29/2008 | 170,000 | 7.000 | (0.425) | (\$72,250) | -\$0.472 | (\$80,240) | (\$7,990) |
| Sep-09 | Call (Sold) | NYMEX | 8/29/2008 | 170,000 | 17.000 | (0.150) | (\$25,500) | -\$0.179 | (\$30,430) | (\$4,930) |
| Oct-09 | Call | NYMEX | 8/11/2008 | 90,000 | 10.500 | 0.945 | \$85,050 | \$0.953 | \$85,770 | \$720 |
| Oct-09 | Put | NYMEX | 8/11/2008 | 90,000 | 7.000 | (0.400) | (\$36,000) | -\$0.541 | (\$48,690) | (\$12,690) |
| Oct-09 | Call | NYMEX | 8/29/2008 | 80,000 | 9.800 | 1.175 | \$94,000 | \$1.126 | \$90,080 | (\$3,920) |
| Oct-09 | Put | NYMEX | 8/29/2008 | 80,000 | 7.000 | (0.400) | (\$32,000) | -\$0.541 | (\$43,280) | (\$11,280) |
| Oct-09 | Call (Sold) | NYMEX | 8/29/2008 | 80,000 | 17.000 | (0.250) | (\$20,000) | -\$0.213 | (\$17,040) | \$2,960 |
| Apr-10 | Call | NYMEX | 8/1/2008 | 60,000 | 10.250 | 0.847 | \$50,820 | \$0.554 | \$33,240 | (\$17,580) |
| Apr-10 | Put | NYMEX | 8/1/2008 | 60,000 | 7.000 | (0.270) | (\$16,200) | -\$0.378 | (\$22,680) | (\$6,480) |
| Apr-10 | Call (Sold) | NYMEX | 8/1/2008 | 60,000 | 15.000 | (0.210) | (\$12,600) | -\$0.120 | (\$7,200) | \$5,400 |
| Apr-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.550 | 0.845 | \$50,700 | \$0.719 | \$43,140 | (\$7,560) |
| Apr-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.320) | (\$19,200) | -\$0.378 | (\$22,680) | (\$3,480) |
| May-10 | Call | NYMEX | 7/28/2008 | 60,000 | 9.100 | 1.009 | \$60,540 | \$0.827 | \$49,620 | (\$10,920) |
| May-10 | Put | NYMEX | 7/28/2008 | 60,000 | 6.800 | (0.340) | (\$20,400) | -\$0.333 | (\$19,980) | \$420 |
| May-10 | Call (Sold) | NYMEX | 7/28/2008 | 60,000 | 16.000 | (0.140) | (\$8,400) | -\$0.083 | (\$4,980) | \$3,420 |
| May-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.350 | 0.820 | \$49,200 | \$0.753 | \$45,180 | (\$4,020) |
| May-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.300) | (\$18,000) | -\$0.397 | (\$23,820) | (\$5,820) |
| Jun-10 | Call | NYMEX | 7/28/2008 | 70,000 | 9.250 | 1.009 | \$70,630 | \$0.803 | \$56,210 | (\$14,420) |
| Jun-10 | Put | NYMEX | 7/28/2008 | 70,000 | 6.800 | (0.340) | (\$23,800) | -\$0.310 | (\$21,700) | \$2,100 |
| Jun-10 | Call (Sold) | NYMEX | 7/28/2008 | 70,000 | 16.000 | (0.140) | (\$9,800) | -\$0.086 | (\$6,020) | \$3,780 |
| Jun-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.400 | 0.825 | \$49,500 | \$0.759 | \$45,540 | (\$3,960) |
| Jun-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.300) | (\$18,000) | -\$0.372 | (\$22,320) | (\$4,320) |
| Jul-10 | Call | NYMEX | 8/1/2008 | 50,000 | 9.800 | 0.990 | \$49,500 | \$0.713 | \$35,650 | (\$13,850) |
| Jul-10 | Put | NYMEX | 8/1/2008 | 50,000 | 7.000 | (0.270) | (\$13,500) | -\$0.367 | (\$18,350) | (\$4,850) |
| Jul-10 | Call (Sold) | NYMEX | 8/1/2008 | 50,000 | 15.000 | (0.200) | (\$10,000) | -\$0.129 | (\$6,450) | \$3,550 |
| Jul-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.650 | 0.855 | \$51,300 | \$0.752 | \$45,120 | (\$6,180) |
| Jul-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.330) | (\$19,800) | -\$0.367 | (\$22,020) | (\$2,220) |
| Aug-10 | Call | NYMEX | 8/1/2008 | 60,000 | 9.900 | 1.081 | \$64,860 | \$0.743 | \$44,580 | (\$20,280) |
| Aug-10 | Put | NYMEX | 8/1/2008 | 60,000 | 7.000 | (0.280) | (\$16,800) | -\$0.372 | (\$22,320) | (\$5,520) |
| Aug-10 | Call (Sold) | NYMEX | 8/1/2008 | 60,000 | 15.000 | (0.250) | (\$15,000) | -\$0.160 | (\$9,600) | \$5,400 |
| Aug-10 | Call | NYMEX | 8/20/2008 | 50,000 | 9.100 | 1.070 | \$53,500 | \$0.976 | \$48,800 | (\$4,700) |
| Aug-10 | Put | NYMEX | 8/20/2008 | 50,000 | 7.000 | (0.350) | (\$17,500) | -\$0.372 | (\$18,600) | (\$1,100) |
| Aug-10 | Call (Sold) | NYMEX | 8/20/2008 | 50,000 | 14.800 | (0.200) | (\$10,000) | -\$0.169 | (\$8,450) | \$1,550 |
| Sep-10 | Call | NYMEX | 8/29/2008 | 120,000 | 9.300 | 1.115 | \$133,800 | \$0.997 | \$119,640 | (\$14,160) |
| Sep-10 | Put | NYMEX | 8/29/2008 | 120,000 | 7.000 | (0.400) | (\$48,000) | -\$0.420 | (\$50,400) | (\$2,400) |
| Sep-10 | Call (Sold) | NYMEX | 8/29/2008 | 120,000 | 16.000 | (0.200) | (\$24,000) | -\$0.159 | (\$19,080) | \$4,920 |
| SUMMARY: | | | | 13,540,000 | | | \$3,168,290 | | \$1,431,530 | (\$1,736,760) |
| SC Closed/Open Position TOTALS: | | | | | | | \$15,375,570 | | \$12,239,976 | (\$3,135,594) |